ISO 20022

Securities Financing Transaction Reporting

Message Definition Report - Part 2

Approved by the Securities SEG on the 25th of November 2019.

This document provides details of the Message Definitions for Securities Financing Transaction Reporting.

25 November 2019

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1 Message Set Overview

Introduction

This message set provides for the specification of the Securities Financing Transactions Reporting requirements.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
auth.031.001.01 FinancialInstrumentReportingStatusAdviceV01	The FinancialInstrumentReportingStatusAdvice message is sent by the national competent authority to the reporting agent to provide a status advice for the correctness, issues or errors that arise from the submitted report.
auth.052.001.01 SecuritiesFinancingReportingTransactionReportV01	The SecuritiesFinancingReportingTransactionReport message is sent by the report submitting entity to the trade repository (TR) to report on the securities financing transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.
auth.070.001.01 SecuritiesFinancingReportingTransactionMarginDataReportV01	The SecuritiesFinancingReportingTransactionMarginDataReport message is sent by the report submitting entity to the trade repository (TR) to report the margins exchanged in relation to the CCP-cleared securities financing transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.
auth.071.001.01 SecuritiesFinancingReportingTransactionReusedCollateralDataReportV01	The SecuritiesFinancingReportingTransactionReusedCollateralDataReport message is sent by the report submitting entity to the trade repository (TR) to report the collateral reused/reinvested or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.
auth.078.001.01 SecuritiesFinancingReportingPairingRequestV01	The SecuritiesFinancingReportingPairingRequest is sent by the trade repository (TR) to the other trade repositories (TRs) in order to identify the trade repository (TR) holding information on a second leg of a given transaction.
auth.079.001.01 SecuritiesFinancingReportingTransactionStateReportV01	The SecuritiesFinancingReportingTransactionStateReport is sent by the trade repository (TR) to the other trade repository (TR) or the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the transaction.

MessageDefinition	Definition
auth.080.001.01 SecuritiesFinancingReportingReconciliationStatusAdviceV01	The SecuritesFinancingReportingReconciliationStatusAdvice message is sent by the trade repositories (TRs)) to other TR and to the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, to provide a status advice for reconciliation.
auth.083.001.01 SecuritiesFinancingReportingMissingCollateralRequestV01	The SecuritiesFinancingReportingMissingCollateralRequest is made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, with a request to submit collateral information for a given trade.
auth.084.001.01 SecuritiesFinancingReportingTransactionStatusAdviceV01	The SecuritiesFinancingReportingTransactionStatusAdvice message is sent by the trade repository (TR) to the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, identifying the transactions rejected and the reasons for a rejection.
auth.085.001.01 SecuritiesFinancingReportingMarginDataTransactionStateReportV01	The SecuritiesFinancingReportingMarginDataTransactionStateReport message is sent by the trade repository (TR) to the c authority or or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the margins exchanged in relation to the CCP-cleared securities financing transactions.
auth.086.001.01 SecuritiesFinancingReportingReusedCollateralDataTransactionStateReportV01	The SecuritiesFinancingReportingReusedCollateralDataTransactionStateReport message is sent by the trade repository (TR) to the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the collateral reuse.
auth.094.001.01 SecuritiesFinancingReportingTransactionQueryV01	The SecuritiesFinancingReportingTransactionQuery message is sent by the authority to the trade repositories, to query data based on the search criteria for the transactions as defined by the system user.

2 auth.031.001.01 FinancialInstrumentReportingStatusAdviceV01

2.1 MessageDefinition Functionality

The FinancialInstrumentReportingStatusAdvice message is sent by the national competent authority to the reporting agent to provide a status advice for the correctness, issues or errors that arise from the submitted report.

Outline

The FinancialInstrumentReportingStatusAdviceV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. StatusAdvice

Status advice report.

B. 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> <FinInstrmRptgStsAdvc>	[1..1]			
	StatusAdvice *<StsAdvc>*	[1..*]			7
	MessageReportIdentifier *<MsgRptIdr>*	[0..1]	Text		8
	MessageStatus *<MsgSts>*	[0..1]			8
	Status *<Sts>*	[1..1]	CodeSet		9
	ValidationRule *<VldtnRule>*	[0..*]	±		9
	MessageDate *<MsgDt>*	[0..1]	Date		10
	Statistics *<Sttstcs>*	[0..1]			10
	TotalNumberOfRecords *<TtlNbOfRcrds>*	[1..1]	Text		10
	NumberOfRecordsPerStatus *<NbOfRcrdsPerSts>*	[1..*]			10
	DetailedNumberOfRecords *<DtldNbOfRcrds>*	[1..1]	Text		11
	DetailedStatus *<DtldSts>*	[1..1]	CodeSet		11
	RecordStatus *<RcrdSts>*	[0..*]			11
	OriginalRecordIdentification *<OrgnlRcrdId>*	[1..1]	Text		11
	Status *<Sts>*	[1..1]	CodeSet		12
	ValidationRule *<VldtnRule>*	[0..*]	±		12
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	12
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	13
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	13

2.3 Constraints

C1 SupplementaryDataRule

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

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 StatusAdvice <StsAdvc>

Presence: [1..*]

Definition: Status advice report.

StatusAdvice <StsAdvc> contains the following **MessageReportHeader4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MessageReportIdentifier *<MsgRptIdr>*	[0..1]	Text		8
	MessageStatus *<MsgSts>*	[0..1]			8
	Status *<Sts>*	[1..1]	CodeSet		9
	ValidationRule *<VldtnRule>*	[0..*]	±		9
	MessageDate *<MsgDt>*	[0..1]	Date		10
	Statistics *<Sttstcs>*	[0..1]			10
	TotalNumberOfRecords *<TtlNbOfRcrds>*	[1..1]	Text		10
	NumberOfRecordsPerStatus *<NbOfRcrdsPerSts>*	[1..*]			10
	DetailedNumberOfRecords *<DtldNbOfRcrds>*	[1..1]	Text		11
	DetailedStatus *<DtldSts>*	[1..1]	CodeSet		11
	RecordStatus *<RcrdSts>*	[0..*]			11
	OriginalRecordIdentification *<OrgnlRcrdId>*	[1..1]	Text		11
	Status *<Sts>*	[1..1]	CodeSet		12
	ValidationRule *<VldtnRule>*	[0..*]	±		12
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	12
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	13

2.4.1.1 MessageReportIdentifier <MsgRptIdr>

Presence: [0..1]

Definition: Provide detail on previously received message reports that are being reported as part of this status advice.

Usage:

When required, this field will be populated with the BAH Business Message Identifier field. Where only a single message report header is used, this field is not used and relies solely on the BAH Business Message Identifier field.

Datatype: "Max140Text" on page 1518

2.4.1.2 MessageStatus <MsgSts>

Presence: [0..1]

Definition: Details the status of the whole message that has been received.

MessageStatus <MsgSts> contains the following **StatusAdviceReport3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Status *<Sts>*	[1..1]	CodeSet		9
	ValidationRule *<VldtnRule>*	[0..*]	±		9
	MessageDate *<MsgDt>*	[0..1]	Date		10
	Statistics *<Sttstcs>*	[0..1]			10
	TotalNumberOfRecords *<TtlNbOfRcrds>*	[1..1]	Text		10
	NumberOfRecordsPerStatus *<NbOfRcrdsPerSts>*	[1..*]			10
	DetailedNumberOfRecords *<DtldNbOfRcrds>*	[1..1]	Text		11
	DetailedStatus *<DtldSts>*	[1..1]	CodeSet		11

2.4.1.2.1 Status <Sts>

Presence: [1..1]

Definition: Provides the status for the full message.

Datatype: "ReportingMessageStatus1Code" on page 1506

CodeName	Name	Definition
ACPT	Accepted	Whole message has been accepted.
ACTC	AcceptedTechnicalValidation	Message has passed syntactical validation but further validations have not been completed yet.
PART	PartiallyAccepted	Message has been partially accepted. A number of transactions have been accepted, whereas another number of transactions have not yet been accepted.
RCVD	Received	Message has been received but not processed yet.
RJCT	Rejected	Message has been rejected.
RMDR	Reminder	Reminder of a non received message.
WARN	Warning	Message has been accepted with warnings.
INCF	IncorrectFilename	File containing the report has an incorrect filename.
CRPT	CorruptedFile	File containing the report is corrupted.

2.4.1.2.2 ValidationRule <VldtnRule>

Presence: [0..*]

Definition: Provides the details of the rule which could not be validated.

ValidationRule <VldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 1435 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1435
	Description *<Desc>*	[0..1]	Text		1435
	SchemeName *<SchmeNm>*	[0..1]	±		1435
	Issuer *<Issr>*	[0..1]	Text		1435

2.4.1.2.3 MessageDate <MsgDt>

Presence: [0..1]

Definition: Indicates the report date with the status advice message is related to.

Datatype: "ISODate" on page 1513

2.4.1.2.4 Statistics <Sttstcs>

Presence: [0..1]

Definition: Statistical information on the results of the records processing.

Statistics <Sttstcs> contains the following **OriginalReportStatistics3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TotalNumberOfRecords *<TtlNbOfRcrds>*	[1..1]	Text		10
	NumberOfRecordsPerStatus *<NbOfRcrdsPerSts>*	[1..*]			10
	DetailedNumberOfRecords *<DtldNbOfRcrds>*	[1..1]	Text		11
	DetailedStatus *<DtldSts>*	[1..1]	CodeSet		11

2.4.1.2.4.1 TotalNumberOfRecords <TtlNbOfRcrds>

Presence: [1..1]

Definition: Total numbers of records included in the original file.

Datatype: "Max15NumericText" on page 1518

2.4.1.2.4.2 NumberOfRecordsPerStatus <NbOfRcrdsPerSts>

Presence: [1..*]

Definition: Detailed information on the number of records for each records status.

NumberOfRecordsPerStatus <NbOfRcrdsPerSts> contains the following **NumberOfRecordsPerStatus1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DetailedNumberOfRecords *<DtldNbOfRcrds>*	[1..1]	Text		11
	DetailedStatus *<DtldSts>*	[1..1]	CodeSet		11

2.4.1.2.4.2.1 DetailedNumberOfRecords <DtldNbOfRcrds>

Presence: [1..1]

Definition: Number of individual records contained in the message, detailed per status.

Datatype: "Max15NumericText" on page 1518

2.4.1.2.4.2.2 DetailedStatus <DtldSts>

Presence: [1..1]

Definition: Common transaction status for all individual records reported.

Datatype: "ReportingRecordStatus1Code" on page 1507

CodeName	Name	Definition
ACPT	Accepted	Record has been accepted.
ACPD	AcceptedAfterPending	Record has been accepted, following a pending status.
PDNG	Pending	Processing of the record is pending (some validation rules have been executed but some have not and the final status is not known yet).
RCVD	Received	Recrod has been received but not processed yet.
RJCT	Rejected	Record has been rejected.
RJPD	RejectedAfterPending	Record has been rejected, following a pending status.
WARN	Warning	Record has been accepted with warnings.

2.4.1.3 RecordStatus <RcrdSts>

Presence: [0..*]

Definition: Provides per record status on the report that has been received.

RecordStatus <RcrdSts> contains the following **StatusReportRecord3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	OriginalRecordIdentification *<OrgnlRcrdId>*	[1..1]	Text		11
	Status *<Sts>*	[1..1]	CodeSet		12
	ValidationRule *<VldtnRule>*	[0..*]	±		12
	SupplementaryData *<SplmtryData>*	[0..*]	±	C1	12

2.4.1.3.1 OriginalRecordIdentification <OrgnlRcrdId>

Presence: [1..1]

Definition: Unique and unambiguous technical identification of the original data for which the status is provided.

Datatype: "Max140Text" on page 1518

2.4.1.3.2 Status <Sts>

Presence: [1..1]

Definition: Defines status of the reported transaction.

Datatype: "ReportingRecordStatus1Code" on page 1507

CodeName	Name	Definition
ACPT	Accepted	Record has been accepted.
ACPD	AcceptedAfterPending	Record has been accepted, following a pending status.
PDNG	Pending	Processing of the record is pending (some validation rules have been executed but some have not and the final status is not known yet).
RCVD	Received	Recrod has been received but not processed yet.
RJCT	Rejected	Record has been rejected.
RJPD	RejectedAfterPending	Record has been rejected, following a pending status.
WARN	Warning	Record has been accepted with warnings.

2.4.1.3.3 ValidationRule <VldtnRule>

Presence: [0..*]

Definition: Provides the details of the rule which could not be validated.

ValidationRule <VldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 1435 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		1435
	Description *<Desc>*	[0..1]	Text		1435
	SchemeName *<SchmeNm>*	[0..1]	±		1435
	Issuer *<Issr>*	[0..1]	Text		1435

2.4.1.3.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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.

2.4.1.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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.

2.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

Constraints

- **SupplementaryDataRule**

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

3 auth.052.001.01 SecuritiesFinancingReportingTransactionReportV01

3.1 MessageDefinition Functionality

The SecuritiesFinancingReportingTransactionReport message is sent by the report submitting entity to the trade repository (TR) to report on the securities financing transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.

Outline

The SecuritiesFinancingReportingTransactionReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. TradeData

Data concerning the reporting trade.

B. 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> <SctiesFincgRptgTxRpt>	[1..1]			
	TradeData <*TradData*>	[1..1]			57
{Or	**DataSetAction** <*DataSetActn*>	[1..1]	CodeSet		98
Or}	**Report** <*Rpt*>	[1..*]			99
{Or	**New** <*New*>	[1..1]			140
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		150
	CounterpartyData <*CtrPtyData*>	[1..1]	±		150
	LoanData <*LnData*>	[1..1]			150
{Or	**RepurchaseTrade** <*RpTrad*>	[1..1]			155
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		156
	EventDate <*EvtDt*>	[1..1]	Date		156
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		156
	ClearingStatus <*ClrSts*>	[0..1]	±		157
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		157
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		157
	ValueDate <*ValDt*>	[0..1]	Date		157
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Quantity		158
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	Date		158
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		158
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		158
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		158
	Term <*Term*>	[0..*]			159
{Or	**Open** <*Opn*>	[1..1]	CodeSet		159
Or}	**Fixed** <*Fxd*>	[1..1]			159
	MaturityDate <*MtrtyDt*>	[0..1]	Date		159
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		160
	InterestRate <*IntrstRate*>	[0..1]	±		160
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		161
	TerminationDate <*TermntnDt*>	[0..1]	Date		161
Or	**BuySellBack** <*BuySellBck*>	[1..1]			161

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		162
	EventDate *<EvtDt>*	[1..1]	Date		162
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		162
	ClearingStatus *<ClrSts>*	[0..1]	±		163
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		163
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		163
	ValueDate *<ValDt>*	[0..1]	Date		163
	MaturityDate *<MtrtyDt>*	[0..1]	Date		164
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		164
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		164
	UnitPrice *<UnitPric>*	[0..1]			164
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			165
	Amount *<Amt>*	[1..1]	Amount	C1, C4	165
	Sign *<Sgn>*	[0..1]	Indicator		165
Or	**Percentage** *<Pctg>*	[1..1]	Rate		165
Or	**Yield** *<Yld>*	[1..1]	Rate		166
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		166
	TerminationDate *<TermntnDt>*	[0..1]	Date		166
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			166
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		168
	EventDate *<EvtDt>*	[1..1]	Date		169
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		169
	ClearingStatus *<ClrSts>*	[0..1]	±		169
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		169
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		169
	ValueDate *<ValDt>*	[0..1]	Date		170
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		170
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		170
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		170
	Term *<Term>*	[0..*]			171
{Or	**Open** *<Opn>*	[1..1]	CodeSet		171

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
Or}	**Fixed** *<Fxd>*	[1..1]			171
	MaturityDate *<MtrtyDt>*	[0..1]	Date		172
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		172
	AssetType *<AsstTp>*	[0..1]			172
	Security *<Scty>*	[0..*]			174
	Identification *<Id>*	[0..1]	IdentifierSet		175
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		175
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			176
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		176
Or}	**NominalValue** *<NmnlVal>*	[1..1]			176
	Amount *<Amt>*	[1..1]	Amount	C1, C4	176
	Sign *<Sgn>*	[0..1]	Indicator		177
	UnitPrice *<UnitPric>*	[0..1]			177
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			177
	Amount *<Amt>*	[1..1]	Amount	C1, C4	178
	Sign *<Sgn>*	[0..1]	Indicator		178
Or	**Percentage** *<Pctg>*	[1..1]	Rate		178
Or	**Yield** *<Yld>*	[1..1]	Rate		178
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		178
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	179
	Quality *<Qlty>*	[0..1]	CodeSet		179
	Maturity *<Mtrty>*	[0..1]	Date		179
	Issuer *<Issr>*	[0..1]			179
	Identification *<Id>*	[0..1]	±		180
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	180
	Type *<Tp>*	[0..*]			180
{Or	**Code** *<Cd>*	[1..1]	CodeSet		180
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		181
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		181
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		181
	Commodity *<Cmmdty>*	[0..*]			181

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Classification *<Clssfctn>*	[0..1]	±		182
	Quantity *<Qty>*	[0..1]			188
	Value *<Val>*	[1..1]	Quantity		188
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		188
	UnitPrice *<UnitPric>*	[0..1]			192
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			193
	Amount *<Amt>*	[1..1]	Amount	C1, C4	193
	Sign *<Sgn>*	[0..1]	Indicator		193
Or	**Percentage** *<Pctg>*	[1..1]	Rate		193
Or	**Yield** *<Yld>*	[1..1]	Rate		194
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		194
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	194
	LoanValue *<LnVal>*	[0..1]	Amount	C1, C4	194
	RebateRate *<RbtRate>*	[0..1]	±		195
	LendingFee *<LndgFee>*	[0..1]	Rate		195
	TerminationDate *<TermntnDt>*	[0..1]	Date		195
Or}	**MarginLending** *<MrgnLndg>*	[1..1]			195
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		196
	EventDate *<EvtDt>*	[1..1]	Date		196
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		196
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		196
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		196
	OutstandingMarginLoanAmount *<OutsdngMrgnLnAmt>*	[0..1]	Amount	C1, C4	197
	ShortMarketValueAmount *<ShrtMktValAmt>*	[0..1]	Amount	C1, C4	197
	MarginLoanAttribute *<MrgnLnAttr>*	[0..*]	±		197
	TerminationDate *<TermntnDt>*	[0..1]	Date		198
	CollateralData *<CollData>*	[0..1]			198
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			204
	CollateralValueDate *<CollValDt>*	[0..1]	Date		206
	AssetType *<AsstTp>*	[0..1]			206
	Security *<Scty>*	[0..*]			208

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		209
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		210
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			210
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		210
Or}	**NominalValue** *<NmnlVal>*	[1..1]			210
	Amount *<Amt>*	[1..1]	Amount	C1, C4	210
	Sign *<Sgn>*	[0..1]	Indicator		211
	UnitPrice *<UnitPric>*	[0..1]			211
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			211
	Amount *<Amt>*	[1..1]	Amount	C1, C4	212
	Sign *<Sgn>*	[0..1]	Indicator		212
Or	**Percentage** *<Pctg>*	[1..1]	Rate		212
Or	**Yield** *<Yld>*	[1..1]	Rate		212
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		213
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	213
	Quality *<Qlty>*	[0..1]	CodeSet		213
	Maturity *<Mtrty>*	[0..1]	Date		213
	Issuer *<Issr>*	[0..1]			213
	Identification *<Id>*	[0..1]	±		214
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	214
	Type *<Tp>*	[0..*]			214
{Or	**Code** *<Cd>*	[1..1]	CodeSet		214
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		215
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		215
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		215
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		215
	Cash *<Csh>*	[0..*]			215
	Amount *<Amt>*	[1..1]			216
	Amount *<Amt>*	[1..1]	Amount	C1, C4	216
	Sign *<Sgn>*	[0..1]	Indicator		216
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		217

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity *<Cmmdty>*	[0..*]			217
	Classification *<Clssfctn>*	[0..1]	±		217
	Quantity *<Qty>*	[0..1]			223
	Value *<Val>*	[1..1]	Quantity		223
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		223
	UnitPrice *<UnitPric>*	[0..1]			227
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			228
	Amount *<Amt>*	[1..1]	Amount	C1, C4	228
	Sign *<Sgn>*	[0..1]	Indicator		228
Or	**Percentage** *<Pctg>*	[1..1]	Rate		228
Or	**Yield** *<Yld>*	[1..1]	Rate		229
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		229
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	229
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		229
	BasketIdentifier *<BsktIdr>*	[0..1]	±		229
Or	**BuySellBack** *<BuySellBck>*	[1..1]			230
	CollateralValueDate *<CollValDt>*	[0..1]	Date		232
	AssetType *<AsstTp>*	[0..1]			232
	Security *<Scty>*	[0..*]			234
	Identification *<Id>*	[0..1]	IdentifierSet		235
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		236
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			236
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		236
Or}	**NominalValue** *<NmnlVal>*	[1..1]			236
	Amount *<Amt>*	[1..1]	Amount	C1, C4	236
	Sign *<Sgn>*	[0..1]	Indicator		237
	UnitPrice *<UnitPric>*	[0..1]			237
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			237
	Amount *<Amt>*	[1..1]	Amount	C1, C4	238
	Sign *<Sgn>*	[0..1]	Indicator		238
Or	**Percentage** *<Pctg>*	[1..1]	Rate		238

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	**Yield** <*Yld*>	[1..1]	Rate		238
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		239
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	239
	Quality <*Qlty*>	[0..1]	CodeSet		239
	Maturity <*Mtrty*>	[0..1]	Date		239
	Issuer <*Issr*>	[0..1]			239
	Identification <*Id*>	[0..1]	±		240
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	240
	Type <*Tp*>	[0..*]			240
{Or	**Code** <*Cd*>	[1..1]	CodeSet		240
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		241
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		241
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		241
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		241
	Cash <*Csh*>	[0..*]			241
	Amount <*Amt*>	[1..1]			242
	Amount <*Amt*>	[1..1]	Amount	C1, C4	242
	Sign <*Sgn*>	[0..1]	Indicator		242
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		243
	Commodity <*Cmmdty*>	[0..*]			243
	Classification <*Clssfctn*>	[0..1]	±		243
	Quantity <*Qty*>	[0..1]			249
	Value <*Val*>	[1..1]	Quantity		249
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		249
	UnitPrice <*UnitPric*>	[0..1]			253
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			254
	Amount <*Amt*>	[1..1]	Amount	C1, C4	254
	Sign <*Sgn*>	[0..1]	Indicator		254
Or	**Percentage** <*Pctg*>	[1..1]	Rate		254
Or	**Yield** <*Yld*>	[1..1]	Rate		255
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		255

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	255
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		255
	BasketIdentifier <*BsktIdr*>	[0..1]	±		255
Or	**SecuritiesLending** <*SctiesLndg*>	[1..1]			256
{Or	**Collateralised** <*Collsd*>	[1..1]			258
	CollateralValueDate <*CollValDt*>	[0..1]	Date		260
	AssetType <*AsstTp*>	[0..1]			260
	Security <*Scty*>	[0..*]			262
	Identification <*Id*>	[0..1]	IdentifierSet		263
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		264
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			264
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		264
Or}	**NominalValue** <*NmnlVal*>	[1..1]			264
	Amount <*Amt*>	[1..1]	Amount	C1, C4	264
	Sign <*Sgn*>	[0..1]	Indicator		265
	UnitPrice <*UnitPric*>	[0..1]			265
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			265
	Amount <*Amt*>	[1..1]	Amount	C1, C4	266
	Sign <*Sgn*>	[0..1]	Indicator		266
Or	**Percentage** <*Pctg*>	[1..1]	Rate		266
Or	**Yield** <*Yld*>	[1..1]	Rate		266
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		267
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	267
	Quality <*Qlty*>	[0..1]	CodeSet		267
	Maturity <*Mtrty*>	[0..1]	Date		267
	Issuer <*Issr*>	[0..1]			267
	Identification <*Id*>	[0..1]	±		268
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	268
	Type <*Tp*>	[0..*]			268
{Or	**Code** <*Cd*>	[1..1]	CodeSet		268
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		269

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		269
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		269
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		269
	Cash <*Csh*>	[0..*]			269
	Amount <*Amt*>	[1..1]			270
	Amount <*Amt*>	[1..1]	Amount	C1, C4	270
	Sign <*Sgn*>	[0..1]	Indicator		270
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		271
	Commodity <*Cmmdty*>	[0..*]			271
	Classification <*Clssfctn*>	[0..1]	±		271
	Quantity <*Qty*>	[0..1]			277
	Value <*Val*>	[1..1]	Quantity		277
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		277
	UnitPrice <*UnitPric*>	[0..1]			281
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			282
	Amount <*Amt*>	[1..1]	Amount	C1, C4	282
	Sign <*Sgn*>	[0..1]	Indicator		282
Or	**Percentage** <*Pctg*>	[1..1]	Rate		282
Or	**Yield** <*Yld*>	[1..1]	Rate		283
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		283
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	283
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		283
	BasketIdentifier <*BsktIdr*>	[0..1]	±		283
Or}	**Uncollateralised** <*Uncollsd*>	[1..1]	CodeSet		284
Or}	**MarginLending** <*MrgnLndg*>	[1..*]			284
	Identification <*Id*>	[0..1]	IdentifierSet		285
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		286
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			286
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		286
Or}	**NominalValue** <*NmnlVal*>	[1..1]			286
	Amount <*Amt*>	[1..1]	Amount	C1, C4	286

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[0..1]	Indicator		287
	UnitPrice <*UnitPric*>	[0..1]			287
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			287
	Amount <*Amt*>	[1..1]	Amount	C1, C4	288
	Sign <*Sgn*>	[0..1]	Indicator		288
Or	**Percentage** <*Pctg*>	[1..1]	Rate		288
Or	**Yield** <*Yld*>	[1..1]	Rate		288
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		289
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	289
	Quality <*Qlty*>	[0..1]	CodeSet		289
	Maturity <*Mtrty*>	[0..1]	Date		289
	Issuer <*Issr*>	[0..1]			289
	Identification <*Id*>	[0..1]	±		290
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	290
	Type <*Tp*>	[0..*]			290
{Or	**Code** <*Cd*>	[1..1]	CodeSet		290
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		291
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		291
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		291
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		291
	LevelType <*LvlTp*>	[1..1]	CodeSet		291
	SupplementaryData <*SplmtryData*>	[0..*]	±	C6	292
Or	**Modification** <*Mod*>	[1..1]			292
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		302
	CounterpartyData <*CtrPtyData*>	[1..1]	±		302
	LoanData <*LnData*>	[0..1]			302
{Or	**RepurchaseTrade** <*RpTrad*>	[1..1]			307
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		308
	EventDate <*EvtDt*>	[0..1]	Date		308
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		308
	ClearingStatus <*ClrSts*>	[0..1]	±		309

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		309
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		309
	ValueDate <*ValDt*>	[0..1]	Date		309
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Quantity		310
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	Date		310
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		310
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		310
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		310
	Term <*Term*>	[0..*]			311
{Or	**Open** <*Opn*>	[1..1]	CodeSet		311
Or}	**Fixed** <*Fxd*>	[1..1]			311
	MaturityDate <*MtrtyDt*>	[0..1]	Date		311
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		312
	InterestRate <*IntrstRate*>	[0..1]	±		312
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		313
	TerminationDate <*TermntnDt*>	[0..1]	Date		313
Or	**BuySellBack** <*BuySellBck*>	[1..1]			313
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		314
	EventDate <*EvtDt*>	[1..1]	Date		314
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		314
	ClearingStatus <*ClrSts*>	[0..1]	±		315
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		315
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		315
	ValueDate <*ValDt*>	[0..1]	Date		315
	MaturityDate <*MtrtyDt*>	[0..1]	Date		316
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		316
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		316
	UnitPrice <*UnitPric*>	[0..1]			316
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			317
	Amount <*Amt*>	[1..1]	Amount	C1, C4	317
	Sign <*Sgn*>	[0..1]	Indicator		317

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Percentage** *<Pctg>*	[1..1]	Rate		317
Or	**Yield** *<Yld>*	[1..1]	Rate		318
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		318
	TerminationDate *<TermntnDt>*	[0..1]	Date		318
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			318
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		320
	EventDate *<EvtDt>*	[1..1]	Date		321
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		321
	ClearingStatus *<ClrSts>*	[0..1]	±		321
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		321
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		321
	ValueDate *<ValDt>*	[0..1]	Date		322
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		322
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		322
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		322
	Term *<Term>*	[0..*]			323
{Or	**Open** *<Opn>*	[1..1]	CodeSet		323
Or}	**Fixed** *<Fxd>*	[1..1]			323
	MaturityDate *<MtrtyDt>*	[0..1]	Date		324
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		324
	AssetType *<AsstTp>*	[0..1]			324
	Security *<Scty>*	[0..*]			326
	Identification *<Id>*	[0..1]	IdentifierSet		327
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		327
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			328
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		328
Or}	**NominalValue** *<NmnlVal>*	[1..1]			328
	Amount *<Amt>*	[1..1]	Amount	C1, C4	328
	Sign *<Sgn>*	[0..1]	Indicator		329
	UnitPrice *<UnitPric>*	[0..1]			329
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			329

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	330
	Sign <*Sgn*>	[0..1]	Indicator		330
Or	**Percentage** <*Pctg*>	[1..1]	Rate		330
Or	**Yield** <*Yld*>	[1..1]	Rate		330
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		330
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	331
	Quality <*Qlty*>	[0..1]	CodeSet		331
	Maturity <*Mtrty*>	[0..1]	Date		331
	Issuer <*Issr*>	[0..1]			331
	Identification <*Id*>	[0..1]	±		332
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	332
	Type <*Tp*>	[0..*]			332
{Or	**Code** <*Cd*>	[1..1]	CodeSet		332
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		333
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		333
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		333
	Commodity <*Cmmdty*>	[0..*]			333
	Classification <*Clssfctn*>	[0..1]	±		334
	Quantity <*Qty*>	[0..1]			340
	Value <*Val*>	[1..1]	Quantity		340
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		340
	UnitPrice <*UnitPric*>	[0..1]			344
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			345
	Amount <*Amt*>	[1..1]	Amount	C1, C4	345
	Sign <*Sgn*>	[0..1]	Indicator		345
Or	**Percentage** <*Pctg*>	[1..1]	Rate		345
Or	**Yield** <*Yld*>	[1..1]	Rate		346
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		346
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	346
	LoanValue <*LnVal*>	[0..1]	Amount	C1, C4	346
	RebateRate <*RbtRate*>	[0..1]	±		347

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LendingFee <*LndgFee*>	[0..1]	Rate		347
	TerminationDate <*TermntnDt*>	[0..1]	Date		347
Or}	**MarginLending** <*MrgnLndg*>	[1..1]			347
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		348
	EventDate <*EvtDt*>	[1..1]	Date		348
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		348
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		348
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		348
	OutstandingMarginLoanAmount <*OutsdngMrgnLnAmt*>	[0..1]	Amount	C1, C4	349
	ShortMarketValueAmount <*ShrtMktValAmt*>	[0..1]	Amount	C1, C4	349
	MarginLoanAttribute <*MrgnLnAttr*>	[0..*]	±		349
	TerminationDate <*TermntnDt*>	[0..1]	Date		350
	CollateralData <*CollData*>	[0..1]			350
{Or	**RepurchaseTrade** <*RpTrad*>	[1..1]			356
	CollateralValueDate <*CollValDt*>	[0..1]	Date		358
	AssetType <*AsstTp*>	[0..1]			358
	Security <*Scty*>	[0..*]			360
	Identification <*Id*>	[0..1]	IdentifierSet		361
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		362
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			362
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		362
Or}	**NominalValue** <*NmnlVal*>	[1..1]			362
	Amount <*Amt*>	[1..1]	Amount	C1, C4	362
	Sign <*Sgn*>	[0..1]	Indicator		363
	UnitPrice <*UnitPric*>	[0..1]			363
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			363
	Amount <*Amt*>	[1..1]	Amount	C1, C4	364
	Sign <*Sgn*>	[0..1]	Indicator		364
Or	**Percentage** <*Pctg*>	[1..1]	Rate		364
Or	**Yield** <*Yld*>	[1..1]	Rate		364
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		365

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	365
	Quality <Qlty>	[0..1]	CodeSet		365
	Maturity <Mtrty>	[0..1]	Date		365
	Issuer <Issr>	[0..1]			365
	Identification <Id>	[0..1]	±		366
	JurisdictionCountry <JursdctnCtry>	[1..1]	CodeSet	C3	366
	Type <Tp>	[0..*]			366
{Or	**Code** <Cd>	[1..1]	CodeSet		366
Or}	**Proprietary** <Prtry>	[1..1]	Text		367
	ExclusiveArrangement <ExclsvArrgmnt>	[0..1]	Indicator		367
	AvailableForCollateralReuse <AvlblForCollReuse>	[0..1]	Indicator		367
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		367
	Cash <Csh>	[0..*]			367
	Amount <Amt>	[1..1]			368
	Amount <Amt>	[1..1]	Amount	C1, C4	368
	Sign <Sgn>	[0..1]	Indicator		368
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		369
	Commodity <Cmmdty>	[0..*]			369
	Classification <Clssfctn>	[0..1]	±		369
	Quantity <Qty>	[0..1]			375
	Value <Val>	[1..1]	Quantity		375
	UnitOfMeasure <UnitOfMeasr>	[1..1]	CodeSet		375
	UnitPrice <UnitPric>	[0..1]			379
{Or	**MonetaryValue** <MntryVal>	[1..1]			380
	Amount <Amt>	[1..1]	Amount	C1, C4	380
	Sign <Sgn>	[0..1]	Indicator		380
Or	**Percentage** <Pctg>	[1..1]	Rate		380
Or	**Yield** <Yld>	[1..1]	Rate		381
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		381
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	381
	NetExposureCollateralisationIndicator <NetXpsrCollstnInd>	[0..1]	Indicator		381

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	BasketIdentifier <BsktIdr>	[0..1]	±		381
Or	**BuySellBack** <BuySellBck>	[1..1]			382
	CollateralValueDate <CollValDt>	[0..1]	Date		384
	AssetType <AsstTp>	[0..1]			384
	Security <Scty>	[0..*]			386
	Identification <Id>	[0..1]	IdentifierSet		387
	ClassificationType <ClssfctnTp>	[0..1]	IdentifierSet		388
	QuantityOrNominalValue <QtyOrNmnlVal>	[0..1]			388
{Or	**Quantity** <Qty>	[1..1]	Quantity		388
Or}	**NominalValue** <NmnlVal>	[1..1]			388
	Amount <Amt>	[1..1]	Amount	C1, C4	388
	Sign <Sgn>	[0..1]	Indicator		389
	UnitPrice <UnitPric>	[0..1]			389
{Or	**MonetaryValue** <MntryVal>	[1..1]			389
	Amount <Amt>	[1..1]	Amount	C1, C4	390
	Sign <Sgn>	[0..1]	Indicator		390
Or	**Percentage** <Pctg>	[1..1]	Rate		390
Or	**Yield** <Yld>	[1..1]	Rate		390
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		391
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	391
	Quality <Qlty>	[0..1]	CodeSet		391
	Maturity <Mtrty>	[0..1]	Date		391
	Issuer <Issr>	[0..1]			391
	Identification <Id>	[0..1]	±		392
	JurisdictionCountry <JursdctnCtry>	[1..1]	CodeSet	C3	392
	Type <Tp>	[0..*]			392
{Or	**Code** <Cd>	[1..1]	CodeSet		392
Or}	**Proprietary** <Prtry>	[1..1]	Text		393
	ExclusiveArrangement <ExclsvArrgmnt>	[0..1]	Indicator		393
	AvailableForCollateralReuse <AvlblForCollReuse>	[0..1]	Indicator		393
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		393

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Cash *<Csh>*	[0..*]			393
	Amount *<Amt>*	[1..1]			394
	Amount *<Amt>*	[1..1]	Amount	C1, C4	394
	Sign *<Sgn>*	[0..1]	Indicator		394
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		395
	Commodity *<Cmmdty>*	[0..*]			395
	Classification *<Clssfctn>*	[0..1]	±		395
	Quantity *<Qty>*	[0..1]			401
	Value *<Val>*	[1..1]	Quantity		401
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		401
	UnitPrice *<UnitPric>*	[0..1]			405
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			406
	Amount *<Amt>*	[1..1]	Amount	C1, C4	406
	Sign *<Sgn>*	[0..1]	Indicator		406
Or	**Percentage** *<Pctg>*	[1..1]	Rate		406
Or	**Yield** *<Yld>*	[1..1]	Rate		407
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		407
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	407
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		407
	BasketIdentifier *<BsktIdr>*	[0..1]	±		407
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			408
{Or	**Collateralised** *<Collsd>*	[1..1]			410
	CollateralValueDate *<CollValDt>*	[0..1]	Date		412
	AssetType *<AsstTp>*	[0..1]			412
	Security *<Scty>*	[0..*]			414
	Identification *<Id>*	[0..1]	IdentifierSet		415
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		416
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			416
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		416
Or}	**NominalValue** *<NmnlVal>*	[1..1]			416
	Amount *<Amt>*	[1..1]	Amount	C1, C4	416

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[0..1]	Indicator		417
	UnitPrice <*UnitPric*>	[0..1]			417
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			417
	Amount <*Amt*>	[1..1]	Amount	C1, C4	418
	Sign <*Sgn*>	[0..1]	Indicator		418
Or	**Percentage** <*Pctg*>	[1..1]	Rate		418
Or	**Yield** <*Yld*>	[1..1]	Rate		418
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		419
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	419
	Quality <*Qlty*>	[0..1]	CodeSet		419
	Maturity <*Mtrty*>	[0..1]	Date		419
	Issuer <*Issr*>	[0..1]			419
	Identification <*Id*>	[0..1]	±		420
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	420
	Type <*Tp*>	[0..*]			420
{Or	**Code** <*Cd*>	[1..1]	CodeSet		420
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		421
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		421
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		421
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		421
	Cash <*Csh*>	[0..*]			421
	Amount <*Amt*>	[1..1]			422
	Amount <*Amt*>	[1..1]	Amount	C1, C4	422
	Sign <*Sgn*>	[0..1]	Indicator		422
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		423
	Commodity <*Cmmdty*>	[0..*]			423
	Classification <*Clssfctn*>	[0..1]	±		423
	Quantity <*Qty*>	[0..1]			429
	Value <*Val*>	[1..1]	Quantity		429
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		429
	UnitPrice <*UnitPric*>	[0..1]			433

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			434
	Amount *<Amt>*	[1..1]	Amount	C1, C4	434
	Sign *<Sgn>*	[0..1]	Indicator		434
Or	**Percentage** *<Pctg>*	[1..1]	Rate		434
Or	**Yield** *<Yld>*	[1..1]	Rate		435
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		435
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	435
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		435
	BasketIdentifier *<BsktIdr>*	[0..1]	±		435
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		436
Or}	**MarginLending** *<MrgnLndg>*	[1..*]			436
	Identification *<Id>*	[0..1]	IdentifierSet		437
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		438
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			438
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		438
Or}	**NominalValue** *<NmnlVal>*	[1..1]			438
	Amount *<Amt>*	[1..1]	Amount	C1, C4	438
	Sign *<Sgn>*	[0..1]	Indicator		439
	UnitPrice *<UnitPric>*	[0..1]			439
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			439
	Amount *<Amt>*	[1..1]	Amount	C1, C4	440
	Sign *<Sgn>*	[0..1]	Indicator		440
Or	**Percentage** *<Pctg>*	[1..1]	Rate		440
Or	**Yield** *<Yld>*	[1..1]	Rate		440
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		441
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	441
	Quality *<Qlty>*	[0..1]	CodeSet		441
	Maturity *<Mtrty>*	[0..1]	Date		441
	Issuer *<Issr>*	[0..1]			441
	Identification *<Id>*	[0..1]	±		442
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	442

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..*]			442
{Or	**Code** <*Cd*>	[1..1]	CodeSet		442
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		443
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		443
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		443
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		443
	LevelType <*LvlTp*>	[1..1]	CodeSet		443
	SupplementaryData <*SplmtryData*>	[0..*]	±	C6	444
Or	**Error** <*Err*>	[1..1]			444
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		444
	CounterpartyData <*CtrPtyData*>	[1..1]	±		444
	LoanData <*LnData*>	[1..1]			445
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		445
	EventDate <*EvtDt*>	[0..1]	Date		445
	TerminationDate <*TermntnDt*>	[0..1]	Date		445
	SupplementaryData <*SplmtryData*>	[0..*]	±	C6	445
Or	**EarlyTermination** <*EarlyTermntn*>	[1..1]			446
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		446
	CounterpartyData <*CtrPtyData*>	[1..1]	±		446
	LoanData <*LnData*>	[1..1]			447
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		447
	EventDate <*EvtDt*>	[0..1]	Date		447
	TerminationDate <*TermntnDt*>	[0..1]	Date		447
	SupplementaryData <*SplmtryData*>	[0..*]	±	C6	447
Or	**PositionComponent** <*PosCmpnt*>	[1..1]			448
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		454
	CounterpartyData <*CtrPtyData*>	[1..1]	±		454
	LoanData <*LnData*>	[0..1]			454
{Or	**RepurchaseTrade** <*RpTrad*>	[1..1]			458
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		459
	EventDate <*EvtDt*>	[1..1]	Date		459

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		460
	ClearingStatus <*ClrSts*>	[1..1]	±		460
	TradingVenue <*TradgVn*>	[1..1]	IdentifierSet		460
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		460
	ValueDate <*ValDt*>	[1..1]	Date		461
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		461
	DeliveryByValue <*DlvryByVal*>	[1..1]	Indicator		461
	CollateralDeliveryMethod <*CollDlvryMtd*>	[1..1]	CodeSet		462
	Term <*Term*>	[0..*]			462
{Or	**Open** <*Opn*>	[1..1]	CodeSet		462
Or}	**Fixed** <*Fxd*>	[1..1]			462
	MaturityDate <*MtrtyDt*>	[0..1]	Date		463
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		463
	InterestRate <*IntrstRate*>	[0..1]	±		463
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		464
	TerminationDate <*TermntnDt*>	[0..1]	Date		464
	UnitPrice <*UnitPric*>	[0..1]			464
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			465
	Amount <*Amt*>	[1..1]	Amount	C1, C4	465
	Sign <*Sgn*>	[0..1]	Indicator		465
Or	**Percentage** <*Pctg*>	[1..1]	Rate		466
Or	**Yield** <*Yld*>	[1..1]	Rate		466
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		466
Or	**BuySellBack** <*BuySellBck*>	[1..1]			466
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		467
	MaturityDate <*MtrtyDt*>	[1..1]	Date		467
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		468
	EventDate <*EvtDt*>	[1..1]	Date		468
	ClearingStatus <*ClrSts*>	[1..1]	±		468
	TradingVenue <*TradgVn*>	[1..1]	IdentifierSet		468
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		468

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		469
	ValueDate *<ValDt>*	[1..1]	Date		469
	TerminationDate *<TermntnDt>*	[0..1]	Date		469
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		469
	UnitPrice *<UnitPric>*	[0..1]			470
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			470
	Amount *<Amt>*	[1..1]	Amount	C1, C4	470
	Sign *<Sgn>*	[0..1]	Indicator		471
Or	**Percentage** *<Pctg>*	[1..1]	Rate		471
Or	**Yield** *<Yld>*	[1..1]	Rate		471
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		471
Or}	**SecuritiesLending** *<SctiesLndg>*	[1..1]			471
	DeliveryByValue *<DlvryByVal>*	[1..1]	Indicator		473
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		474
	Term *<Term>*	[0..*]			474
{Or	**Open** *<Opn>*	[1..1]	CodeSet		474
Or}	**Fixed** *<Fxd>*	[1..1]			474
	MaturityDate *<MtrtyDt>*	[0..1]	Date		475
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		475
	AssetType *<AsstTp>*	[1..1]			475
	Security *<Scty>*	[0..*]			477
	Identification *<Id>*	[0..1]	IdentifierSet		478
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		478
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			479
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		479
Or}	**NominalValue** *<NmnlVal>*	[1..1]			479
	Amount *<Amt>*	[1..1]	Amount	C1, C4	479
	Sign *<Sgn>*	[0..1]	Indicator		480
	UnitPrice *<UnitPric>*	[0..1]			480
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			480
	Amount *<Amt>*	[1..1]	Amount	C1, C4	481

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[0..1]	Indicator		481
Or	**Percentage** <*Pctg*>	[1..1]	Rate		481
Or	**Yield** <*Yld*>	[1..1]	Rate		481
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		481
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	482
	Quality <*Qlty*>	[0..1]	CodeSet		482
	Maturity <*Mtrty*>	[0..1]	Date		482
	Issuer <*Issr*>	[0..1]			482
	Identification <*Id*>	[0..1]	±		483
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	483
	Type <*Tp*>	[0..*]			483
{Or	**Code** <*Cd*>	[1..1]	CodeSet		483
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		484
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		484
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		484
	Commodity <*Cmmdty*>	[0..*]			484
	Classification <*Clssfctn*>	[0..1]	±		485
	Quantity <*Qty*>	[0..1]			491
	Value <*Val*>	[1..1]	Quantity		491
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		491
	UnitPrice <*UnitPric*>	[0..1]			495
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			496
	Amount <*Amt*>	[1..1]	Amount	C1, C4	496
	Sign <*Sgn*>	[0..1]	Indicator		496
Or	**Percentage** <*Pctg*>	[1..1]	Rate		496
Or	**Yield** <*Yld*>	[1..1]	Rate		497
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		497
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	497
	RebateRate <*RbtRate*>	[1..1]	±		497
	LoanValue <*LnVal*>	[1..1]	Amount	C1, C4	498
	LendingFee <*LndgFee*>	[0..1]	Rate		498

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		499
	EventDate *<EvtDt>*	[1..1]	Date		499
	ClearingStatus *<ClrSts>*	[1..1]	±		499
	TradingVenue *<TradgVn>*	[1..1]	IdentifierSet		499
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		499
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		500
	ValueDate *<ValDt>*	[1..1]	Date		500
	TerminationDate *<TermntnDt>*	[0..1]	Date		500
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		500
	CollateralData *<CollData>*	[0..1]			501
	AssetType *<AsstTp>*	[0..1]			503
	Security *<Scty>*	[0..*]			505
	Identification *<Id>*	[0..1]	IdentifierSet		506
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		507
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			507
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		507
Or}	**NominalValue** *<NmnlVal>*	[1..1]			507
	Amount *<Amt>*	[1..1]	Amount	C1, C4	507
	Sign *<Sgn>*	[0..1]	Indicator		508
	UnitPrice *<UnitPric>*	[0..1]			508
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			508
	Amount *<Amt>*	[1..1]	Amount	C1, C4	509
	Sign *<Sgn>*	[0..1]	Indicator		509
Or	**Percentage** *<Pctg>*	[1..1]	Rate		509
Or	**Yield** *<Yld>*	[1..1]	Rate		509
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		510
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	510
	Quality *<Qlty>*	[0..1]	CodeSet		510
	Maturity *<Mtrty>*	[0..1]	Date		510
	Issuer *<Issr>*	[0..1]			510
	Identification *<Id>*	[0..1]	±		511

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	511
	Type *<Tp>*	[0..*]			511
{Or	**Code** *<Cd>*	[1..1]	CodeSet		511
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		512
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		512
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		512
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		512
	Cash *<Csh>*	[0..*]			512
	Amount *<Amt>*	[1..1]			513
	Amount *<Amt>*	[1..1]	Amount	C1, C4	513
	Sign *<Sgn>*	[0..1]	Indicator		513
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		514
	Commodity *<Cmmdty>*	[0..*]			514
	Classification *<Clssfctn>*	[0..1]	±		514
	Quantity *<Qty>*	[0..1]			520
	Value *<Val>*	[1..1]	Quantity		520
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		520
	UnitPrice *<UnitPric>*	[0..1]			524
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			525
	Amount *<Amt>*	[1..1]	Amount	C1, C4	525
	Sign *<Sgn>*	[0..1]	Indicator		525
Or	**Percentage** *<Pctg>*	[1..1]	Rate		525
Or	**Yield** *<Yld>*	[1..1]	Rate		526
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		526
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	526
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		526
	BasketIdentifier *<BsktIdr>*	[0..1]	±		526
	LevelType *<LvlTp>*	[1..1]	CodeSet		527
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	527
Or	**CollateralUpdate** *<CollUpd>*	[1..1]			527
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		534

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyData *<CtrPtyData>*	[1..1]	±		534
	LoanData *<LnData>*	[1..1]			534
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]	±		534
Or	**BuySellBack** *<BuySellBck>*	[1..1]	±		535
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]	±		535
Or}	**MarginLending** *<MrgnLndg>*	[1..1]	±		535
	CollateralData *<CollData>*	[1..1]			536
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			542
	CollateralValueDate *<CollValDt>*	[0..1]	Date		544
	AssetType *<AsstTp>*	[0..1]			544
	Security *<Scty>*	[0..*]			546
	Identification *<Id>*	[0..1]	IdentifierSet		547
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		548
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			548
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		548
Or}	**NominalValue** *<NmnlVal>*	[1..1]			548
	Amount *<Amt>*	[1..1]	Amount	C1, C4	548
	Sign *<Sgn>*	[0..1]	Indicator		549
	UnitPrice *<UnitPric>*	[0..1]			549
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			549
	Amount *<Amt>*	[1..1]	Amount	C1, C4	550
	Sign *<Sgn>*	[0..1]	Indicator		550
Or	**Percentage** *<Pctg>*	[1..1]	Rate		550
Or	**Yield** *<Yld>*	[1..1]	Rate		550
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		551
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	551
	Quality *<Qlty>*	[0..1]	CodeSet		551
	Maturity *<Mtrty>*	[0..1]	Date		551
	Issuer *<Issr>*	[0..1]			551
	Identification *<Id>*	[0..1]	±		552
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	552

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..*]			552
{Or	**Code** *<Cd>*	[1..1]	CodeSet		552
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		553
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		553
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		553
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		553
	Cash *<Csh>*	[0..*]			553
	Amount *<Amt>*	[1..1]			554
	Amount *<Amt>*	[1..1]	Amount	C1, C4	554
	Sign *<Sgn>*	[0..1]	Indicator		554
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		555
	Commodity *<Cmmdty>*	[0..*]			555
	Classification *<Clssfctn>*	[0..1]	±		555
	Quantity *<Qty>*	[0..1]			561
	Value *<Val>*	[1..1]	Quantity		561
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		561
	UnitPrice *<UnitPric>*	[0..1]			565
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			566
	Amount *<Amt>*	[1..1]	Amount	C1, C4	566
	Sign *<Sgn>*	[0..1]	Indicator		566
Or	**Percentage** *<Pctg>*	[1..1]	Rate		566
Or	**Yield** *<Yld>*	[1..1]	Rate		567
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		567
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	567
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		567
	BasketIdentifier *<BsktIdr>*	[0..1]	±		567
Or	**BuySellBack** *<BuySellBck>*	[1..1]			568
	CollateralValueDate *<CollValDt>*	[0..1]	Date		570
	AssetType *<AsstTp>*	[0..1]			570
	Security *<Scty>*	[0..*]			572
	Identification *<Id>*	[0..1]	IdentifierSet		573

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		574
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			574
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		574
Or}	**NominalValue** <*NmnlVal*>	[1..1]			574
	Amount <*Amt*>	[1..1]	Amount	C1, C4	574
	Sign <*Sgn*>	[0..1]	Indicator		575
	UnitPrice <*UnitPric*>	[0..1]			575
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			575
	Amount <*Amt*>	[1..1]	Amount	C1, C4	576
	Sign <*Sgn*>	[0..1]	Indicator		576
Or	**Percentage** <*Pctg*>	[1..1]	Rate		576
Or	**Yield** <*Yld*>	[1..1]	Rate		576
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		577
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	577
	Quality <*Qlty*>	[0..1]	CodeSet		577
	Maturity <*Mtrty*>	[0..1]	Date		577
	Issuer <*Issr*>	[0..1]			577
	Identification <*Id*>	[0..1]	±		578
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	578
	Type <*Tp*>	[0..*]			578
{Or	**Code** <*Cd*>	[1..1]	CodeSet		578
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		579
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		579
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		579
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		579
	Cash <*Csh*>	[0..*]			579
	Amount <*Amt*>	[1..1]			580
	Amount <*Amt*>	[1..1]	Amount	C1, C4	580
	Sign <*Sgn*>	[0..1]	Indicator		580
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		581
	Commodity <*Cmmdty*>	[0..*]			581

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±		581
	Quantity <*Qty*>	[0..1]			587
	Value <*Val*>	[1..1]	Quantity		587
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		587
	UnitPrice <*UnitPric*>	[0..1]			591
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			592
	Amount <*Amt*>	[1..1]	Amount	C1, C4	592
	Sign <*Sgn*>	[0..1]	Indicator		592
Or	**Percentage** <*Pctg*>	[1..1]	Rate		592
Or	**Yield** <*Yld*>	[1..1]	Rate		593
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		593
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	593
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		593
	BasketIdentifier <*BsktIdr*>	[0..1]	±		593
Or	**SecuritiesLending** <*SctiesLndg*>	[1..1]			594
{Or	**Collateralised** <*Collsd*>	[1..1]			596
	CollateralValueDate <*CollValDt*>	[0..1]	Date		598
	AssetType <*AsstTp*>	[0..1]			598
	Security <*Scty*>	[0..*]			600
	Identification <*Id*>	[0..1]	IdentifierSet		601
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		602
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			602
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		602
Or}	**NominalValue** <*NmnlVal*>	[1..1]			602
	Amount <*Amt*>	[1..1]	Amount	C1, C4	602
	Sign <*Sgn*>	[0..1]	Indicator		603
	UnitPrice <*UnitPric*>	[0..1]			603
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			603
	Amount <*Amt*>	[1..1]	Amount	C1, C4	604
	Sign <*Sgn*>	[0..1]	Indicator		604
Or	**Percentage** <*Pctg*>	[1..1]	Rate		604

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Yield** *<Yld>*	[1..1]	Rate		604
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		605
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	605
	Quality *<Qlty>*	[0..1]	CodeSet		605
	Maturity *<Mtrty>*	[0..1]	Date		605
	Issuer *<Issr>*	[0..1]			605
	Identification *<Id>*	[0..1]	±		606
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	606
	Type *<Tp>*	[0..*]			606
{Or	**Code** *<Cd>*	[1..1]	CodeSet		606
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		607
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		607
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		607
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		607
	Cash *<Csh>*	[0..*]			607
	Amount *<Amt>*	[1..1]			608
	Amount *<Amt>*	[1..1]	Amount	C1, C4	608
	Sign *<Sgn>*	[0..1]	Indicator		608
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		609
	Commodity *<Cmmdty>*	[0..*]			609
	Classification *<Clssfctn>*	[0..1]	±		609
	Quantity *<Qty>*	[0..1]			615
	Value *<Val>*	[1..1]	Quantity		615
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		615
	UnitPrice *<UnitPric>*	[0..1]			619
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			620
	Amount *<Amt>*	[1..1]	Amount	C1, C4	620
	Sign *<Sgn>*	[0..1]	Indicator		620
Or	**Percentage** *<Pctg>*	[1..1]	Rate		620
Or	**Yield** *<Yld>*	[1..1]	Rate		621
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		621

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	621
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		621
	BasketIdentifier *<BsktIdr>*	[0..1]	±		621
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		622
Or}	**MarginLending** *<MrgnLndg>*	[1..*]			622
	Identification *<Id>*	[0..1]	IdentifierSet		623
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		624
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			624
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		624
Or}	**NominalValue** *<NmnlVal>*	[1..1]			624
	Amount *<Amt>*	[1..1]	Amount	C1, C4	624
	Sign *<Sgn>*	[0..1]	Indicator		625
	UnitPrice *<UnitPric>*	[0..1]			625
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			625
	Amount *<Amt>*	[1..1]	Amount	C1, C4	626
	Sign *<Sgn>*	[0..1]	Indicator		626
Or	**Percentage** *<Pctg>*	[1..1]	Rate		626
Or	**Yield** *<Yld>*	[1..1]	Rate		626
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		627
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	627
	Quality *<Qlty>*	[0..1]	CodeSet		627
	Maturity *<Mtrty>*	[0..1]	Date		627
	Issuer *<Issr>*	[0..1]			627
	Identification *<Id>*	[0..1]	±		628
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	628
	Type *<Tp>*	[0..*]			628
{Or	**Code** *<Cd>*	[1..1]	CodeSet		628
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		629
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		629
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		629
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		629

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SupplementaryData <*SplmtryData*>	[0..*]	±	C6	629
Or	**Correction** <*Crrctn*>	[1..1]			630
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		640
	CounterpartyData <*CtrPtyData*>	[1..1]	±		640
	LoanData <*LnData*>	[0..1]			640
{Or	**RepurchaseTrade** <*RpTrad*>	[1..1]			645
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		646
	EventDate <*EvtDt*>	[0..1]	Date		646
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		646
	ClearingStatus <*ClrSts*>	[0..1]	±		647
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		647
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		647
	ValueDate <*ValDt*>	[0..1]	Date		647
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Quantity		648
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	Date		648
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		648
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		648
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		648
	Term <*Term*>	[0..*]			649
{Or	**Open** <*Opn*>	[1..1]	CodeSet		649
Or}	**Fixed** <*Fxd*>	[1..1]			649
	MaturityDate <*MtrtyDt*>	[0..1]	Date		649
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		650
	InterestRate <*IntrstRate*>	[0..1]	±		650
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		651
	TerminationDate <*TermntnDt*>	[0..1]	Date		651
Or	**BuySellBack** <*BuySellBck*>	[1..1]			651
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		652
	EventDate <*EvtDt*>	[1..1]	Date		652
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		652
	ClearingStatus <*ClrSts*>	[0..1]	±		653

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		653
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		653
	ValueDate *<ValDt>*	[0..1]	Date		653
	MaturityDate *<MtrtyDt>*	[0..1]	Date		654
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		654
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		654
	UnitPrice *<UnitPric>*	[0..1]			654
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			655
	Amount *<Amt>*	[1..1]	Amount	C1, C4	655
	Sign *<Sgn>*	[0..1]	Indicator		655
Or	**Percentage** *<Pctg>*	[1..1]	Rate		655
Or	**Yield** *<Yld>*	[1..1]	Rate		656
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		656
	TerminationDate *<TermntnDt>*	[0..1]	Date		656
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			656
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		658
	EventDate *<EvtDt>*	[1..1]	Date		659
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		659
	ClearingStatus *<ClrSts>*	[0..1]	±		659
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		659
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		659
	ValueDate *<ValDt>*	[0..1]	Date		660
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		660
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		660
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		660
	Term *<Term>*	[0..*]			661
{Or	**Open** *<Opn>*	[1..1]	CodeSet		661
Or}	**Fixed** *<Fxd>*	[1..1]			661
	MaturityDate *<MtrtyDt>*	[0..1]	Date		662
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		662
	AssetType *<AsstTp>*	[0..1]			662

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Security *<Scty>*	[0..*]			664
	Identification *<Id>*	[0..1]	IdentifierSet		665
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		665
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			666
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		666
Or}	**NominalValue** *<NmnlVal>*	[1..1]			666
	Amount *<Amt>*	[1..1]	Amount	C1, C4	666
	Sign *<Sgn>*	[0..1]	Indicator		667
	UnitPrice *<UnitPric>*	[0..1]			667
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			667
	Amount *<Amt>*	[1..1]	Amount	C1, C4	668
	Sign *<Sgn>*	[0..1]	Indicator		668
Or	**Percentage** *<Pctg>*	[1..1]	Rate		668
Or	**Yield** *<Yld>*	[1..1]	Rate		668
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		668
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	669
	Quality *<Qlty>*	[0..1]	CodeSet		669
	Maturity *<Mtrty>*	[0..1]	Date		669
	Issuer *<Issr>*	[0..1]			669
	Identification *<Id>*	[0..1]	±		670
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	670
	Type *<Tp>*	[0..*]			670
{Or	**Code** *<Cd>*	[1..1]	CodeSet		670
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		671
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		671
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		671
	Commodity *<Cmmdty>*	[0..*]			671
	Classification *<Clssfctn>*	[0..1]	±		672
	Quantity *<Qty>*	[0..1]			678
	Value *<Val>*	[1..1]	Quantity		678
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		678

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitPrice *<UnitPric>*	[0..1]			682
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			683
	Amount *<Amt>*	[1..1]	Amount	C1, C4	683
	Sign *<Sgn>*	[0..1]	Indicator		683
Or	**Percentage** *<Pctg>*	[1..1]	Rate		683
Or	**Yield** *<Yld>*	[1..1]	Rate		684
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		684
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	684
	LoanValue *<LnVal>*	[0..1]	Amount	C1, C4	684
	RebateRate *<RbtRate>*	[0..1]	±		685
	LendingFee *<LndgFee>*	[0..1]	Rate		685
	TerminationDate *<TermntnDt>*	[0..1]	Date		685
Or}	**MarginLending** *<MrgnLndg>*	[1..1]			685
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		686
	EventDate *<EvtDt>*	[1..1]	Date		686
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		686
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		686
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		686
	OutstandingMarginLoanAmount *<OutsdngMrgnLnAmt>*	[0..1]	Amount	C1, C4	687
	ShortMarketValueAmount *<ShrtMktValAmt>*	[0..1]	Amount	C1, C4	687
	MarginLoanAttribute *<MrgnLnAttr>*	[0..*]	±		687
	TerminationDate *<TermntnDt>*	[0..1]	Date		688
	CollateralData *<CollData>*	[0..1]			688
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			694
	CollateralValueDate *<CollValDt>*	[0..1]	Date		696
	AssetType *<AsstTp>*	[0..1]			696
	Security *<Scty>*	[0..*]			698
	Identification *<Id>*	[0..1]	IdentifierSet		699
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		700
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			700
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		700

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NominalValue** <*NmnlVal*>	[1..1]			700
	Amount <*Amt*>	[1..1]	Amount	C1, C4	700
	Sign <*Sgn*>	[0..1]	Indicator		701
	UnitPrice <*UnitPric*>	[0..1]			701
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			701
	Amount <*Amt*>	[1..1]	Amount	C1, C4	702
	Sign <*Sgn*>	[0..1]	Indicator		702
Or	**Percentage** <*Pctg*>	[1..1]	Rate		702
Or	**Yield** <*Yld*>	[1..1]	Rate		702
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		703
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	703
	Quality <*Qlty*>	[0..1]	CodeSet		703
	Maturity <*Mtrty*>	[0..1]	Date		703
	Issuer <*Issr*>	[0..1]			703
	Identification <*Id*>	[0..1]	±		704
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	704
	Type <*Tp*>	[0..*]			704
{Or	**Code** <*Cd*>	[1..1]	CodeSet		704
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		705
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		705
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		705
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		705
	Cash <*Csh*>	[0..*]			705
	Amount <*Amt*>	[1..1]			706
	Amount <*Amt*>	[1..1]	Amount	C1, C4	706
	Sign <*Sgn*>	[0..1]	Indicator		706
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		707
	Commodity <*Cmmdty*>	[0..*]			707
	Classification <*Clssfctn*>	[0..1]	±		707
	Quantity <*Qty*>	[0..1]			713
	Value <*Val*>	[1..1]	Quantity		713

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		713
	UnitPrice *<UnitPric>*	[0..1]			717
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			718
	Amount *<Amt>*	[1..1]	Amount	C1, C4	718
	Sign *<Sgn>*	[0..1]	Indicator		718
Or	**Percentage** *<Pctg>*	[1..1]	Rate		718
Or	**Yield** *<Yld>*	[1..1]	Rate		719
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		719
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	719
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		719
	BasketIdentifier *<BsktIdr>*	[0..1]	±		719
Or	**BuySellBack** *<BuySellBck>*	[1..1]			720
	CollateralValueDate *<CollValDt>*	[0..1]	Date		722
	AssetType *<AsstTp>*	[0..1]			722
	Security *<Scty>*	[0..*]			724
	Identification *<Id>*	[0..1]	IdentifierSet		725
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		726
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			726
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		726
Or}	**NominalValue** *<NmnlVal>*	[1..1]			726
	Amount *<Amt>*	[1..1]	Amount	C1, C4	726
	Sign *<Sgn>*	[0..1]	Indicator		727
	UnitPrice *<UnitPric>*	[0..1]			727
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			727
	Amount *<Amt>*	[1..1]	Amount	C1, C4	728
	Sign *<Sgn>*	[0..1]	Indicator		728
Or	**Percentage** *<Pctg>*	[1..1]	Rate		728
Or	**Yield** *<Yld>*	[1..1]	Rate		728
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		729
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	729
	Quality *<Qlty>*	[0..1]	CodeSet		729

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Maturity <*Mtrty*>	[0..1]	Date		729
	Issuer <*Issr*>	[0..1]			729
	Identification <*Id*>	[0..1]	±		730
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	730
	Type <*Tp*>	[0..*]			730
{Or	**Code** <*Cd*>	[1..1]	CodeSet		730
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		731
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		731
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		731
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		731
	Cash <*Csh*>	[0..*]			731
	Amount <*Amt*>	[1..1]			732
	Amount <*Amt*>	[1..1]	Amount	C1, C4	732
	Sign <*Sgn*>	[0..1]	Indicator		732
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		733
	Commodity <*Cmmdty*>	[0..*]			733
	Classification <*Clssfctn*>	[0..1]	±		733
	Quantity <*Qty*>	[0..1]			739
	Value <*Val*>	[1..1]	Quantity		739
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		739
	UnitPrice <*UnitPric*>	[0..1]			743
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			744
	Amount <*Amt*>	[1..1]	Amount	C1, C4	744
	Sign <*Sgn*>	[0..1]	Indicator		744
Or	**Percentage** <*Pctg*>	[1..1]	Rate		744
Or	**Yield** <*Yld*>	[1..1]	Rate		745
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		745
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	745
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		745
	BasketIdentifier <*BsktIdr*>	[0..1]	±		745
Or	**SecuritiesLending** <*SctiesLndg*>	[1..1]			746

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Collateralised** <*Collsd*>	[1..1]			748
	CollateralValueDate <*CollValDt*>	[0..1]	Date		750
	AssetType <*AsstTp*>	[0..1]			750
	Security <*Scty*>	[0..*]			752
	Identification <*Id*>	[0..1]	IdentifierSet		753
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		754
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			754
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		754
Or}	**NominalValue** <*NmnlVal*>	[1..1]			754
	Amount <*Amt*>	[1..1]	Amount	C1, C4	754
	Sign <*Sgn*>	[0..1]	Indicator		755
	UnitPrice <*UnitPric*>	[0..1]			755
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			755
	Amount <*Amt*>	[1..1]	Amount	C1, C4	756
	Sign <*Sgn*>	[0..1]	Indicator		756
Or	**Percentage** <*Pctg*>	[1..1]	Rate		756
Or	**Yield** <*Yld*>	[1..1]	Rate		756
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		757
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	757
	Quality <*Qlty*>	[0..1]	CodeSet		757
	Maturity <*Mtrty*>	[0..1]	Date		757
	Issuer <*Issr*>	[0..1]			757
	Identification <*Id*>	[0..1]	±		758
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	758
	Type <*Tp*>	[0..*]			758
{Or	**Code** <*Cd*>	[1..1]	CodeSet		758
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		759
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		759
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		759
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		759
	Cash <*Csh*>	[0..*]			759

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]			760
	Amount <*Amt*>	[1..1]	Amount	C1, C4	760
	Sign <*Sgn*>	[0..1]	Indicator		760
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		761
	Commodity <*Cmmdty*>	[0..*]			761
	Classification <*Clssfctn*>	[0..1]	±		761
	Quantity <*Qty*>	[0..1]			767
	Value <*Val*>	[1..1]	Quantity		767
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		767
	UnitPrice <*UnitPric*>	[0..1]			771
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			772
	Amount <*Amt*>	[1..1]	Amount	C1, C4	772
	Sign <*Sgn*>	[0..1]	Indicator		772
Or	**Percentage** <*Pctg*>	[1..1]	Rate		772
Or	**Yield** <*Yld*>	[1..1]	Rate		773
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		773
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	773
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		773
	BasketIdentifier <*BsktIdr*>	[0..1]	±		773
Or}	**Uncollateralised** <*Uncollsd*>	[1..1]	CodeSet		774
Or}	**MarginLending** <*MrgnLndg*>	[1..*]			774
	Identification <*Id*>	[0..1]	IdentifierSet		775
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		776
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			776
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		776
Or}	**NominalValue** <*NmnlVal*>	[1..1]			776
	Amount <*Amt*>	[1..1]	Amount	C1, C4	776
	Sign <*Sgn*>	[0..1]	Indicator		777
	UnitPrice <*UnitPric*>	[0..1]			777
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			777
	Amount <*Amt*>	[1..1]	Amount	C1, C4	778

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		778
Or	**Percentage** *<Pctg>*	[1..1]	Rate		778
Or	**Yield** *<Yld>*	[1..1]	Rate		778
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		779
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	779
	Quality *<Qlty>*	[0..1]	CodeSet		779
	Maturity *<Mtrty>*	[0..1]	Date		779
	Issuer *<Issr>*	[0..1]			779
	Identification *<Id>*	[0..1]	±		780
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	780
	Type *<Tp>*	[0..*]			780
{Or	**Code** *<Cd>*	[1..1]	CodeSet		780
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		781
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		781
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		781
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		781
	LevelType *<LvlTp>*	[1..1]	CodeSet		781
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	782
Or}	**ValuationUpdate** *<ValtnUpd>*	[1..1]			782
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		782
	CounterpartyData *<CtrPtyData>*	[1..1]	±		782
	LoanData *<LnData>*	[1..1]			783
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		783
	EventDate *<EvtDt>*	[1..1]	Date		783
	MarketValue *<MktVal>*	[1..1]	Amount	C1, C4	783
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	784
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	784

3.3 Constraints

C1 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C2 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

Note: The decimal separator is a dot.

C5 NumberRule

If Number is negative, then Sign must be present.

C6 SupplementaryDataRule

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

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 TradeData <TradData>

Presence: [1..1]

Definition: Data concerning the reporting trade.

TradeData <TradData> contains one of the following **TradeData15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** <*DataSetActn*>	[1..1]	CodeSet		98
Or}	**Report** <*Rpt*>	[1..*]			99
{Or	**New** <*New*>	[1..1]			140
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		150
	CounterpartyData <*CtrPtyData*>	[1..1]	±		150
	LoanData <*LnData*>	[1..1]			150
{Or	**RepurchaseTrade** <*RpTrad*>	[1..1]			155
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		156
	EventDate <*EvtDt*>	[1..1]	Date		156
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		156
	ClearingStatus <*ClrSts*>	[0..1]	±		157
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		157
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		157
	ValueDate <*ValDt*>	[0..1]	Date		157
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Quantity		158
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	Date		158
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		158
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		158
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		158
	Term <*Term*>	[0..*]			159
{Or	**Open** <*Opn*>	[1..1]	CodeSet		159
Or}	**Fixed** <*Fxd*>	[1..1]			159
	MaturityDate <*MtrtyDt*>	[0..1]	Date		159
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		160
	InterestRate <*IntrstRate*>	[0..1]	±		160
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		161
	TerminationDate <*TermntnDt*>	[0..1]	Date		161
Or	**BuySellBack** <*BuySellBck*>	[1..1]			161
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		162
	EventDate <*EvtDt*>	[1..1]	Date		162
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		162

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingStatus <*ClrSts*>	[0..1]	±		163
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		163
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		163
	ValueDate <*ValDt*>	[0..1]	Date		163
	MaturityDate <*MtrtyDt*>	[0..1]	Date		164
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		164
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		164
	UnitPrice <*UnitPric*>	[0..1]			164
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			165
	Amount <*Amt*>	[1..1]	Amount	C1, C4	165
	Sign <*Sgn*>	[0..1]	Indicator		165
Or	**Percentage** <*Pctg*>	[1..1]	Rate		165
Or	**Yield** <*Yld*>	[1..1]	Rate		166
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		166
	TerminationDate <*TermntnDt*>	[0..1]	Date		166
Or	**SecuritiesLending** <*SctiesLndg*>	[1..1]			166
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		168
	EventDate <*EvtDt*>	[1..1]	Date		169
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		169
	ClearingStatus <*ClrSts*>	[0..1]	±		169
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		169
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		169
	ValueDate <*ValDt*>	[0..1]	Date		170
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		170
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		170
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		170
	Term <*Term*>	[0..*]			171
{Or	**Open** <*Opn*>	[1..1]	CodeSet		171
Or}	**Fixed** <*Fxd*>	[1..1]			171
	MaturityDate <*MtrtyDt*>	[0..1]	Date		172
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		172

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetType *<AsstTp>*	[0..1]			172
	Security *<Scty>*	[0..*]			174
	Identification *<Id>*	[0..1]	IdentifierSet		175
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		175
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			176
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		176
Or}	**NominalValue** *<NmnlVal>*	[1..1]			176
	Amount *<Amt>*	[1..1]	Amount	C1, C4	176
	Sign *<Sgn>*	[0..1]	Indicator		177
	UnitPrice *<UnitPric>*	[0..1]			177
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			177
	Amount *<Amt>*	[1..1]	Amount	C1, C4	178
	Sign *<Sgn>*	[0..1]	Indicator		178
Or	**Percentage** *<Pctg>*	[1..1]	Rate		178
Or	**Yield** *<Yld>*	[1..1]	Rate		178
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		178
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	179
	Quality *<Qlty>*	[0..1]	CodeSet		179
	Maturity *<Mtrty>*	[0..1]	Date		179
	Issuer *<Issr>*	[0..1]			179
	Identification *<Id>*	[0..1]	±		180
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	180
	Type *<Tp>*	[0..*]			180
{Or	**Code** *<Cd>*	[1..1]	CodeSet		180
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		181
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		181
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		181
	Commodity *<Cmmdty>*	[0..*]			181
	Classification *<Clssfctn>*	[0..1]	±		182
	Quantity *<Qty>*	[0..1]			188
	Value *<Val>*	[1..1]	Quantity		188

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		188
	UnitPrice *<UnitPric>*	[0..1]			192
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			193
	Amount *<Amt>*	[1..1]	Amount	C1, C4	193
	Sign *<Sgn>*	[0..1]	Indicator		193
Or	**Percentage** *<Pctg>*	[1..1]	Rate		193
Or	**Yield** *<Yld>*	[1..1]	Rate		194
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		194
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	194
	LoanValue *<LnVal>*	[0..1]	Amount	C1, C4	194
	RebateRate *<RbtRate>*	[0..1]	±		195
	LendingFee *<LndgFee>*	[0..1]	Rate		195
	TerminationDate *<TermntnDt>*	[0..1]	Date		195
Or}	**MarginLending** *<MrgnLndg>*	[1..1]			195
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		196
	EventDate *<EvtDt>*	[1..1]	Date		196
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		196
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		196
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		196
	OutstandingMarginLoanAmount *<OutsdngMrgnLnAmt>*	[0..1]	Amount	C1, C4	197
	ShortMarketValueAmount *<ShrtMktValAmt>*	[0..1]	Amount	C1, C4	197
	MarginLoanAttribute *<MrgnLnAttr>*	[0..*]	±		197
	TerminationDate *<TermntnDt>*	[0..1]	Date		198
	CollateralData *<CollData>*	[0..1]			198
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			204
	CollateralValueDate *<CollValDt>*	[0..1]	Date		206
	AssetType *<AsstTp>*	[0..1]			206
	Security *<Scty>*	[0..*]			208
	Identification *<Id>*	[0..1]	IdentifierSet		209
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		210
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			210

Or	MessageElement**<XML Tag>**	Mult.	Type	Constr. No.	Page
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		210
Or}	**NominalValue** *<NmnlVal>*	[1..1]			210
	Amount *<Amt>*	[1..1]	Amount	C1, C4	210
	Sign *<Sgn>*	[0..1]	Indicator		211
	UnitPrice *<UnitPric>*	[0..1]			211
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			211
	Amount *<Amt>*	[1..1]	Amount	C1, C4	212
	Sign *<Sgn>*	[0..1]	Indicator		212
Or	**Percentage** *<Pctg>*	[1..1]	Rate		212
Or	**Yield** *<Yld>*	[1..1]	Rate		212
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		213
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	213
	Quality *<Qlty>*	[0..1]	CodeSet		213
	Maturity *<Mtrty>*	[0..1]	Date		213
	Issuer *<Issr>*	[0..1]			213
	Identification *<Id>*	[0..1]	±		214
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	214
	Type *<Tp>*	[0..*]			214
{Or	**Code** *<Cd>*	[1..1]	CodeSet		214
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		215
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		215
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		215
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		215
	Cash *<Csh>*	[0..*]			215
	Amount *<Amt>*	[1..1]			216
	Amount *<Amt>*	[1..1]	Amount	C1, C4	216
	Sign *<Sgn>*	[0..1]	Indicator		216
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		217
	Commodity *<Cmmdty>*	[0..*]			217
	Classification *<Clssfctn>*	[0..1]	±		217
	Quantity *<Qty>*	[0..1]			223

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[1..1]	Quantity		223
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		223
	UnitPrice *<UnitPric>*	[0..1]			227
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			228
	Amount *<Amt>*	[1..1]	Amount	C1, C4	228
	Sign *<Sgn>*	[0..1]	Indicator		228
Or	**Percentage** *<Pctg>*	[1..1]	Rate		228
Or	**Yield** *<Yld>*	[1..1]	Rate		229
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		229
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	229
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		229
	BasketIdentifier *<BsktIdr>*	[0..1]	±		229
Or	**BuySellBack** *<BuySellBck>*	[1..1]			230
	CollateralValueDate *<CollValDt>*	[0..1]	Date		232
	AssetType *<AsstTp>*	[0..1]			232
	Security *<Scty>*	[0..*]			234
	Identification *<Id>*	[0..1]	IdentifierSet		235
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		236
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			236
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		236
Or}	**NominalValue** *<NmnlVal>*	[1..1]			236
	Amount *<Amt>*	[1..1]	Amount	C1, C4	236
	Sign *<Sgn>*	[0..1]	Indicator		237
	UnitPrice *<UnitPric>*	[0..1]			237
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			237
	Amount *<Amt>*	[1..1]	Amount	C1, C4	238
	Sign *<Sgn>*	[0..1]	Indicator		238
Or	**Percentage** *<Pctg>*	[1..1]	Rate		238
Or	**Yield** *<Yld>*	[1..1]	Rate		238
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		239
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	239

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quality *<Qlty>*	[0..1]	CodeSet		239
	Maturity *<Mtrty>*	[0..1]	Date		239
	Issuer *<Issr>*	[0..1]			239
	Identification *<Id>*	[0..1]	±		240
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	240
	Type *<Tp>*	[0..*]			240
{Or	**Code** *<Cd>*	[1..1]	CodeSet		240
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		241
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		241
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		241
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		241
	Cash *<Csh>*	[0..*]			241
	Amount *<Amt>*	[1..1]			242
	Amount *<Amt>*	[1..1]	Amount	C1, C4	242
	Sign *<Sgn>*	[0..1]	Indicator		242
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		243
	Commodity *<Cmmdty>*	[0..*]			243
	Classification *<Clssfctn>*	[0..1]	±		243
	Quantity *<Qty>*	[0..1]			249
	Value *<Val>*	[1..1]	Quantity		249
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		249
	UnitPrice *<UnitPric>*	[0..1]			253
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			254
	Amount *<Amt>*	[1..1]	Amount	C1, C4	254
	Sign *<Sgn>*	[0..1]	Indicator		254
Or	**Percentage** *<Pctg>*	[1..1]	Rate		254
Or	**Yield** *<Yld>*	[1..1]	Rate		255
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		255
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	255
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		255
	BasketIdentifier *<BsktIdr>*	[0..1]	±		255

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	**SecuritiesLending** <*SctiesLndg*>	[1..1]			256
{Or	**Collateralised** <*Collsd*>	[1..1]			258
	CollateralValueDate <*CollValDt*>	[0..1]	Date		260
	AssetType <*AsstTp*>	[0..1]			260
	Security <*Scty*>	[0..*]			262
	Identification <*Id*>	[0..1]	IdentifierSet		263
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		264
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			264
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		264
Or}	**NominalValue** <*NmnlVal*>	[1..1]			264
	Amount <*Amt*>	[1..1]	Amount	C1, C4	264
	Sign <*Sgn*>	[0..1]	Indicator		265
	UnitPrice <*UnitPric*>	[0..1]			265
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			265
	Amount <*Amt*>	[1..1]	Amount	C1, C4	266
	Sign <*Sgn*>	[0..1]	Indicator		266
Or	**Percentage** <*Pctg*>	[1..1]	Rate		266
Or	**Yield** <*Yld*>	[1..1]	Rate		266
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		267
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	267
	Quality <*Qlty*>	[0..1]	CodeSet		267
	Maturity <*Mtrty*>	[0..1]	Date		267
	Issuer <*Issr*>	[0..1]			267
	Identification <*Id*>	[0..1]	±		268
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	268
	Type <*Tp*>	[0..*]			268
{Or	**Code** <*Cd*>	[1..1]	CodeSet		268
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		269
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		269
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		269
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		269

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Cash <*Csh*>	[0..*]			269
	Amount <*Amt*>	[1..1]			270
	Amount <*Amt*>	[1..1]	Amount	C1, C4	270
	Sign <*Sgn*>	[0..1]	Indicator		270
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		271
	Commodity <*Cmmdty*>	[0..*]			271
	Classification <*Clssfctn*>	[0..1]	±		271
	Quantity <*Qty*>	[0..1]			277
	Value <*Val*>	[1..1]	Quantity		277
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		277
	UnitPrice <*UnitPric*>	[0..1]			281
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			282
	Amount <*Amt*>	[1..1]	Amount	C1, C4	282
	Sign <*Sgn*>	[0..1]	Indicator		282
Or	**Percentage** <*Pctg*>	[1..1]	Rate		282
Or	**Yield** <*Yld*>	[1..1]	Rate		283
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		283
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	283
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		283
	BasketIdentifier <*BsktIdr*>	[0..1]	±		283
Or}	**Uncollateralised** <*Uncollsd*>	[1..1]	CodeSet		284
Or}	**MarginLending** <*MrgnLndg*>	[1..*]			284
	Identification <*Id*>	[0..1]	IdentifierSet		285
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		286
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			286
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		286
Or}	**NominalValue** <*NmnlVal*>	[1..1]			286
	Amount <*Amt*>	[1..1]	Amount	C1, C4	286
	Sign <*Sgn*>	[0..1]	Indicator		287
	UnitPrice <*UnitPric*>	[0..1]			287
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			287

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	288
	Sign *<Sgn>*	[0..1]	Indicator		288
Or	**Percentage** *<Pctg>*	[1..1]	Rate		288
Or	**Yield** *<Yld>*	[1..1]	Rate		288
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		289
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	289
	Quality *<Qlty>*	[0..1]	CodeSet		289
	Maturity *<Mtrty>*	[0..1]	Date		289
	Issuer *<Issr>*	[0..1]			289
	Identification *<Id>*	[0..1]	±		290
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	290
	Type *<Tp>*	[0..*]			290
{Or	**Code** *<Cd>*	[1..1]	CodeSet		290
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		291
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		291
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		291
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		291
	LevelType *<LvlTp>*	[1..1]	CodeSet		291
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	292
Or	**Modification** *<Mod>*	[1..1]			292
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		302
	CounterpartyData *<CtrPtyData>*	[1..1]	±		302
	LoanData *<LnData>*	[0..1]			302
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			307
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		308
	EventDate *<EvtDt>*	[0..1]	Date		308
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		308
	ClearingStatus *<ClrSts>*	[0..1]	±		309
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		309
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		309
	ValueDate *<ValDt>*	[0..1]	Date		309

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MinimumNoticePeriod *<MinNtcePrd>*	[0..1]	Quantity		310
	EarliestCallBackDate *<EarlstCallBckDt>*	[0..1]	Date		310
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		310
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		310
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		310
	Term *<Term>*	[0..*]			311
{Or	**Open** *<Opn>*	[1..1]	CodeSet		311
Or}	**Fixed** *<Fxd>*	[1..1]			311
	MaturityDate *<MtrtyDt>*	[0..1]	Date		311
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		312
	InterestRate *<IntrstRate>*	[0..1]	±		312
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		313
	TerminationDate *<TermntnDt>*	[0..1]	Date		313
Or	**BuySellBack** *<BuySellBck>*	[1..1]			313
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		314
	EventDate *<EvtDt>*	[1..1]	Date		314
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		314
	ClearingStatus *<ClrSts>*	[0..1]	±		315
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		315
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		315
	ValueDate *<ValDt>*	[0..1]	Date		315
	MaturityDate *<MtrtyDt>*	[0..1]	Date		316
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		316
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		316
	UnitPrice *<UnitPric>*	[0..1]			316
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			317
	Amount *<Amt>*	[1..1]	Amount	C1, C4	317
	Sign *<Sgn>*	[0..1]	Indicator		317
Or	**Percentage** *<Pctg>*	[1..1]	Rate		317
Or	**Yield** *<Yld>*	[1..1]	Rate		318
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		318

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TerminationDate *<TermntnDt>*	[0..1]	Date		318
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			318
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		320
	EventDate *<EvtDt>*	[1..1]	Date		321
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		321
	ClearingStatus *<ClrSts>*	[0..1]	±		321
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		321
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		321
	ValueDate *<ValDt>*	[0..1]	Date		322
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		322
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		322
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		322
	Term *<Term>*	[0..*]			323
{Or	**Open** *<Opn>*	[1..1]	CodeSet		323
Or}	**Fixed** *<Fxd>*	[1..1]			323
	MaturityDate *<MtrtyDt>*	[0..1]	Date		324
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		324
	AssetType *<AsstTp>*	[0..1]			324
	Security *<Scty>*	[0..*]			326
	Identification *<Id>*	[0..1]	IdentifierSet		327
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		327
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			328
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		328
Or}	**NominalValue** *<NmnlVal>*	[1..1]			328
	Amount *<Amt>*	[1..1]	Amount	C1, C4	328
	Sign *<Sgn>*	[0..1]	Indicator		329
	UnitPrice *<UnitPric>*	[0..1]			329
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			329
	Amount *<Amt>*	[1..1]	Amount	C1, C4	330
	Sign *<Sgn>*	[0..1]	Indicator		330
Or	**Percentage** *<Pctg>*	[1..1]	Rate		330

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Yield** *<Yld>*	[1..1]	Rate		330
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		330
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	331
	Quality *<Qlty>*	[0..1]	CodeSet		331
	Maturity *<Mtrty>*	[0..1]	Date		331
	Issuer *<Issr>*	[0..1]			331
	Identification *<Id>*	[0..1]	±		332
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	332
	Type *<Tp>*	[0..*]			332
{Or	**Code** *<Cd>*	[1..1]	CodeSet		332
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		333
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		333
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		333
	Commodity *<Cmmdty>*	[0..*]			333
	Classification *<Clssfctn>*	[0..1]	±		334
	Quantity *<Qty>*	[0..1]			340
	Value *<Val>*	[1..1]	Quantity		340
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		340
	UnitPrice *<UnitPric>*	[0..1]			344
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			345
	Amount *<Amt>*	[1..1]	Amount	C1, C4	345
	Sign *<Sgn>*	[0..1]	Indicator		345
Or	**Percentage** *<Pctg>*	[1..1]	Rate		345
Or	**Yield** *<Yld>*	[1..1]	Rate		346
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		346
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	346
	LoanValue *<LnVal>*	[0..1]	Amount	C1, C4	346
	RebateRate *<RbtRate>*	[0..1]	±		347
	LendingFee *<LndgFee>*	[0..1]	Rate		347
	TerminationDate *<TermntnDt>*	[0..1]	Date		347
Or}	**MarginLending** *<MrgnLndg>*	[1..1]			347

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradIdr>	[0..1]	Text		348
	EventDate <EvtDt>	[1..1]	Date		348
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		348
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		348
	CollateralDeliveryMethod <CollDlvryMtd>	[0..1]	CodeSet		348
	OutstandingMarginLoanAmount <OutsdngMrgnLnAmt>	[0..1]	Amount	C1, C4	349
	ShortMarketValueAmount <ShrtMktValAmt>	[0..1]	Amount	C1, C4	349
	MarginLoanAttribute <MrgnLnAttr>	[0..*]	±		349
	TerminationDate <TermntnDt>	[0..1]	Date		350
	CollateralData <CollData>	[0..1]			350
{Or	**RepurchaseTrade** <RpTrad>	[1..1]			356
	CollateralValueDate <CollValDt>	[0..1]	Date		358
	AssetType <AsstTp>	[0..1]			358
	Security <Scty>	[0..*]			360
	Identification <Id>	[0..1]	IdentifierSet		361
	ClassificationType <ClssfctnTp>	[0..1]	IdentifierSet		362
	QuantityOrNominalValue <QtyOrNmnlVal>	[0..1]			362
{Or	**Quantity** <Qty>	[1..1]	Quantity		362
Or}	**NominalValue** <NmnlVal>	[1..1]			362
	Amount <Amt>	[1..1]	Amount	C1, C4	362
	Sign <Sgn>	[0..1]	Indicator		363
	UnitPrice <UnitPric>	[0..1]			363
{Or	**MonetaryValue** <MntryVal>	[1..1]			363
	Amount <Amt>	[1..1]	Amount	C1, C4	364
	Sign <Sgn>	[0..1]	Indicator		364
Or	**Percentage** <Pctg>	[1..1]	Rate		364
Or	**Yield** <Yld>	[1..1]	Rate		364
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		365
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	365
	Quality <Qlty>	[0..1]	CodeSet		365
	Maturity <Mtrty>	[0..1]	Date		365

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer *<Issr>*	[0..1]			365
	Identification *<Id>*	[0..1]	±		366
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	366
	Type *<Tp>*	[0..*]			366
{Or	**Code** *<Cd>*	[1..1]	CodeSet		366
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		367
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		367
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		367
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		367
	Cash *<Csh>*	[0..*]			367
	Amount *<Amt>*	[1..1]			368
	Amount *<Amt>*	[1..1]	Amount	C1, C4	368
	Sign *<Sgn>*	[0..1]	Indicator		368
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		369
	Commodity *<Cmmdty>*	[0..*]			369
	Classification *<Clssfctn>*	[0..1]	±		369
	Quantity *<Qty>*	[0..1]			375
	Value *<Val>*	[1..1]	Quantity		375
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		375
	UnitPrice *<UnitPric>*	[0..1]			379
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			380
	Amount *<Amt>*	[1..1]	Amount	C1, C4	380
	Sign *<Sgn>*	[0..1]	Indicator		380
Or	**Percentage** *<Pctg>*	[1..1]	Rate		380
Or	**Yield** *<Yld>*	[1..1]	Rate		381
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		381
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	381
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		381
	BasketIdentifier *<BsktIdr>*	[0..1]	±		381
Or	**BuySellBack** *<BuySellBck>*	[1..1]			382
	CollateralValueDate *<CollValDt>*	[0..1]	Date		384

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetType *<AsstTp>*	[0..1]			384
	Security *<Scty>*	[0..*]			386
	Identification *<Id>*	[0..1]	IdentifierSet		387
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		388
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			388
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		388
Or}	**NominalValue** *<NmnlVal>*	[1..1]			388
	Amount *<Amt>*	[1..1]	Amount	C1, C4	388
	Sign *<Sgn>*	[0..1]	Indicator		389
	UnitPrice *<UnitPric>*	[0..1]			389
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			389
	Amount *<Amt>*	[1..1]	Amount	C1, C4	390
	Sign *<Sgn>*	[0..1]	Indicator		390
Or	**Percentage** *<Pctg>*	[1..1]	Rate		390
Or	**Yield** *<Yld>*	[1..1]	Rate		390
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		391
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	391
	Quality *<Qlty>*	[0..1]	CodeSet		391
	Maturity *<Mtrty>*	[0..1]	Date		391
	Issuer *<Issr>*	[0..1]			391
	Identification *<Id>*	[0..1]	±		392
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	392
	Type *<Tp>*	[0..*]			392
{Or	**Code** *<Cd>*	[1..1]	CodeSet		392
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		393
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		393
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		393
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		393
	Cash *<Csh>*	[0..*]			393
	Amount *<Amt>*	[1..1]			394
	Amount *<Amt>*	[1..1]	Amount	C1, C4	394

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[0..1]	Indicator		394
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		395
	Commodity <*Cmmdty*>	[0..*]			395
	Classification <*Clssfctn*>	[0..1]	±		395
	Quantity <*Qty*>	[0..1]			401
	Value <*Val*>	[1..1]	Quantity		401
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		401
	UnitPrice <*UnitPric*>	[0..1]			405
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			406
	Amount <*Amt*>	[1..1]	Amount	C1, C4	406
	Sign <*Sgn*>	[0..1]	Indicator		406
Or	**Percentage** <*Pctg*>	[1..1]	Rate		406
Or	**Yield** <*Yld*>	[1..1]	Rate		407
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		407
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	407
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		407
	BasketIdentifier <*BsktIdr*>	[0..1]	±		407
Or	**SecuritiesLending** <*SctiesLndg*>	[1..1]			408
{Or	**Collateralised** <*Collsd*>	[1..1]			410
	CollateralValueDate <*CollValDt*>	[0..1]	Date		412
	AssetType <*AsstTp*>	[0..1]			412
	Security <*Scty*>	[0..*]			414
	Identification <*Id*>	[0..1]	IdentifierSet		415
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		416
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			416
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		416
Or}	**NominalValue** <*NmnlVal*>	[1..1]			416
	Amount <*Amt*>	[1..1]	Amount	C1, C4	416
	Sign <*Sgn*>	[0..1]	Indicator		417
	UnitPrice <*UnitPric*>	[0..1]			417
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			417

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	418
	Sign <*Sgn*>	[0..1]	Indicator		418
Or	**Percentage** <*Pctg*>	[1..1]	Rate		418
Or	**Yield** <*Yld*>	[1..1]	Rate		418
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		419
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	419
	Quality <*Qlty*>	[0..1]	CodeSet		419
	Maturity <*Mtrty*>	[0..1]	Date		419
	Issuer <*Issr*>	[0..1]			419
	Identification <*Id*>	[0..1]	±		420
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	420
	Type <*Tp*>	[0..*]			420
{Or	**Code** <*Cd*>	[1..1]	CodeSet		420
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		421
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		421
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		421
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		421
	Cash <*Csh*>	[0..*]			421
	Amount <*Amt*>	[1..1]			422
	Amount <*Amt*>	[1..1]	Amount	C1, C4	422
	Sign <*Sgn*>	[0..1]	Indicator		422
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		423
	Commodity <*Cmmdty*>	[0..*]			423
	Classification <*Clssfctn*>	[0..1]	±		423
	Quantity <*Qty*>	[0..1]			429
	Value <*Val*>	[1..1]	Quantity		429
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		429
	UnitPrice <*UnitPric*>	[0..1]			433
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			434
	Amount <*Amt*>	[1..1]	Amount	C1, C4	434
	Sign <*Sgn*>	[0..1]	Indicator		434

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Percentage** *<Pctg>*	[1..1]	Rate		434
Or	**Yield** *<Yld>*	[1..1]	Rate		435
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		435
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	435
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		435
	BasketIdentifier *<BsktIdr>*	[0..1]	±		435
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		436
Or}	**MarginLending** *<MrgnLndg>*	[1..*]			436
	Identification *<Id>*	[0..1]	IdentifierSet		437
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		438
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			438
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		438
Or}	**NominalValue** *<NmnlVal>*	[1..1]			438
	Amount *<Amt>*	[1..1]	Amount	C1, C4	438
	Sign *<Sgn>*	[0..1]	Indicator		439
	UnitPrice *<UnitPric>*	[0..1]			439
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			439
	Amount *<Amt>*	[1..1]	Amount	C1, C4	440
	Sign *<Sgn>*	[0..1]	Indicator		440
Or	**Percentage** *<Pctg>*	[1..1]	Rate		440
Or	**Yield** *<Yld>*	[1..1]	Rate		440
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		441
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	441
	Quality *<Qlty>*	[0..1]	CodeSet		441
	Maturity *<Mtrty>*	[0..1]	Date		441
	Issuer *<Issr>*	[0..1]			441
	Identification *<Id>*	[0..1]	±		442
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	442
	Type *<Tp>*	[0..*]			442
{Or	**Code** *<Cd>*	[1..1]	CodeSet		442
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		443

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		443
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		443
	LevelType *<LvlTp>*	[1..1]	CodeSet		443
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	444
Or	**Error** *<Err>*	[1..1]			444
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		444
	CounterpartyData *<CtrPtyData>*	[1..1]	±		444
	LoanData *<LnData>*	[1..1]			445
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		445
	EventDate *<EvtDt>*	[0..1]	Date		445
	TerminationDate *<TermntnDt>*	[0..1]	Date		445
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	445
Or	**EarlyTermination** *<EarlyTermntn>*	[1..1]			446
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		446
	CounterpartyData *<CtrPtyData>*	[1..1]	±		446
	LoanData *<LnData>*	[1..1]			447
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		447
	EventDate *<EvtDt>*	[0..1]	Date		447
	TerminationDate *<TermntnDt>*	[0..1]	Date		447
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	447
Or	**PositionComponent** *<PosCmpnt>*	[1..1]			448
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		454
	CounterpartyData *<CtrPtyData>*	[1..1]	±		454
	LoanData *<LnData>*	[0..1]			454
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			458
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		459
	EventDate *<EvtDt>*	[1..1]	Date		459
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		460
	ClearingStatus *<ClrSts>*	[1..1]	±		460
	TradingVenue *<TradgVn>*	[1..1]	IdentifierSet		460

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		460
	ValueDate <*ValDt*>	[1..1]	Date		461
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		461
	DeliveryByValue <*DlvryByVal*>	[1..1]	Indicator		461
	CollateralDeliveryMethod <*CollDlvryMtd*>	[1..1]	CodeSet		462
	Term <*Term*>	[0..*]			462
{Or	**Open** <*Opn*>	[1..1]	CodeSet		462
Or}	**Fixed** <*Fxd*>	[1..1]			462
	MaturityDate <*MtrtyDt*>	[0..1]	Date		463
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		463
	InterestRate <*IntrstRate*>	[0..1]	±		463
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		464
	TerminationDate <*TermntnDt*>	[0..1]	Date		464
	UnitPrice <*UnitPric*>	[0..1]			464
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			465
	Amount <*Amt*>	[1..1]	Amount	C1, C4	465
	Sign <*Sgn*>	[0..1]	Indicator		465
Or	**Percentage** <*Pctg*>	[1..1]	Rate		466
Or	**Yield** <*Yld*>	[1..1]	Rate		466
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		466
Or	**BuySellBack** <*BuySellBck*>	[1..1]			466
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		467
	MaturityDate <*MtrtyDt*>	[1..1]	Date		467
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		468
	EventDate <*EvtDt*>	[1..1]	Date		468
	ClearingStatus <*ClrSts*>	[1..1]	±		468
	TradingVenue <*TradgVn*>	[1..1]	IdentifierSet		468
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		468
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		469
	ValueDate <*ValDt*>	[1..1]	Date		469
	TerminationDate <*TermntnDt*>	[0..1]	Date		469

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		469
	UnitPrice *<UnitPric>*	[0..1]			470
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			470
	Amount *<Amt>*	[1..1]	Amount	C1, C4	470
	Sign *<Sgn>*	[0..1]	Indicator		471
Or	**Percentage** *<Pctg>*	[1..1]	Rate		471
Or	**Yield** *<Yld>*	[1..1]	Rate		471
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		471
Or}	**SecuritiesLending** *<SctiesLndg>*	[1..1]			471
	DeliveryByValue *<DlvryByVal>*	[1..1]	Indicator		473
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		474
	Term *<Term>*	[0..*]			474
{Or	**Open** *<Opn>*	[1..1]	CodeSet		474
Or}	**Fixed** *<Fxd>*	[1..1]			474
	MaturityDate *<MtrtyDt>*	[0..1]	Date		475
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		475
	AssetType *<AsstTp>*	[1..1]			475
	Security *<Scty>*	[0..*]			477
	Identification *<Id>*	[0..1]	IdentifierSet		478
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		478
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			479
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		479
Or}	**NominalValue** *<NmnlVal>*	[1..1]			479
	Amount *<Amt>*	[1..1]	Amount	C1, C4	479
	Sign *<Sgn>*	[0..1]	Indicator		480
	UnitPrice *<UnitPric>*	[0..1]			480
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			480
	Amount *<Amt>*	[1..1]	Amount	C1, C4	481
	Sign *<Sgn>*	[0..1]	Indicator		481
Or	**Percentage** *<Pctg>*	[1..1]	Rate		481
Or	**Yield** *<Yld>*	[1..1]	Rate		481

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		481
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	482
	Quality *<Qlty>*	[0..1]	CodeSet		482
	Maturity *<Mtrty>*	[0..1]	Date		482
	Issuer *<Issr>*	[0..1]			482
	Identification *<Id>*	[0..1]	±		483
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	483
	Type *<Tp>*	[0..*]			483
{Or	**Code** *<Cd>*	[1..1]	CodeSet		483
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		484
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		484
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		484
	Commodity *<Cmmdty>*	[0..*]			484
	Classification *<Clssfctn>*	[0..1]	±		485
	Quantity *<Qty>*	[0..1]			491
	Value *<Val>*	[1..1]	Quantity		491
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		491
	UnitPrice *<UnitPric>*	[0..1]			495
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			496
	Amount *<Amt>*	[1..1]	Amount	C1, C4	496
	Sign *<Sgn>*	[0..1]	Indicator		496
Or	**Percentage** *<Pctg>*	[1..1]	Rate		496
Or	**Yield** *<Yld>*	[1..1]	Rate		497
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		497
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	497
	RebateRate *<RbtRate>*	[1..1]	±		497
	LoanValue *<LnVal>*	[1..1]	Amount	C1, C4	498
	LendingFee *<LndgFee>*	[0..1]	Rate		498
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		499
	EventDate *<EvtDt>*	[1..1]	Date		499
	ClearingStatus *<ClrSts>*	[1..1]	±		499

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradingVenue <*TradgVn*>	[1..1]	IdentifierSet		499
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		499
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		500
	ValueDate <*ValDt*>	[1..1]	Date		500
	TerminationDate <*TermntnDt*>	[0..1]	Date		500
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		500
	CollateralData <*CollData*>	[0..1]			501
	AssetType <*AsstTp*>	[0..1]			503
	Security <*Scty*>	[0..*]			505
	Identification <*Id*>	[0..1]	IdentifierSet		506
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		507
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			507
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		507
Or}	**NominalValue** <*NmnlVal*>	[1..1]			507
	Amount <*Amt*>	[1..1]	Amount	C1, C4	507
	Sign <*Sgn*>	[0..1]	Indicator		508
	UnitPrice <*UnitPric*>	[0..1]			508
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			508
	Amount <*Amt*>	[1..1]	Amount	C1, C4	509
	Sign <*Sgn*>	[0..1]	Indicator		509
Or	**Percentage** <*Pctg*>	[1..1]	Rate		509
Or	**Yield** <*Yld*>	[1..1]	Rate		509
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		510
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	510
	Quality <*Qlty*>	[0..1]	CodeSet		510
	Maturity <*Mtrty*>	[0..1]	Date		510
	Issuer <*Issr*>	[0..1]			510
	Identification <*Id*>	[0..1]	±		511
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	511
	Type <*Tp*>	[0..*]			511
{Or	**Code** <*Cd*>	[1..1]	CodeSet		511

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		512
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		512
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		512
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		512
	Cash *<Csh>*	[0..*]			512
	Amount *<Amt>*	[1..1]			513
	Amount *<Amt>*	[1..1]	Amount	C1, C4	513
	Sign *<Sgn>*	[0..1]	Indicator		513
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		514
	Commodity *<Cmmdty>*	[0..*]			514
	Classification *<Clssfctn>*	[0..1]	±		514
	Quantity *<Qty>*	[0..1]			520
	Value *<Val>*	[1..1]	Quantity		520
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		520
	UnitPrice *<UnitPric>*	[0..1]			524
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			525
	Amount *<Amt>*	[1..1]	Amount	C1, C4	525
	Sign *<Sgn>*	[0..1]	Indicator		525
Or	**Percentage** *<Pctg>*	[1..1]	Rate		525
Or	**Yield** *<Yld>*	[1..1]	Rate		526
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		526
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	526
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		526
	BasketIdentifier *<BsktIdr>*	[0..1]	±		526
	LevelType *<LvlTp>*	[1..1]	CodeSet		527
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	527
Or	**CollateralUpdate** *<CollUpd>*	[1..1]			527
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		534
	CounterpartyData *<CtrPtyData>*	[1..1]	±		534
	LoanData *<LnData>*	[1..1]			534
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]	±		534

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
Or	**BuySellBack** *<BuySellBck>*	[1..1]	±		535
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]	±		535
Or}	**MarginLending** *<MrgnLndg>*	[1..1]	±		535
	CollateralData *<CollData>*	[1..1]			536
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			542
	CollateralValueDate *<CollValDt>*	[0..1]	Date		544
	AssetType *<AsstTp>*	[0..1]			544
	Security *<Scty>*	[0..*]			546
	Identification *<Id>*	[0..1]	IdentifierSet		547
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		548
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			548
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		548
Or}	**NominalValue** *<NmnlVal>*	[1..1]			548
	Amount *<Amt>*	[1..1]	Amount	C1, C4	548
	Sign *<Sgn>*	[0..1]	Indicator		549
	UnitPrice *<UnitPric>*	[0..1]			549
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			549
	Amount *<Amt>*	[1..1]	Amount	C1, C4	550
	Sign *<Sgn>*	[0..1]	Indicator		550
Or	**Percentage** *<Pctg>*	[1..1]	Rate		550
Or	**Yield** *<Yld>*	[1..1]	Rate		550
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		551
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	551
	Quality *<Qlty>*	[0..1]	CodeSet		551
	Maturity *<Mtrty>*	[0..1]	Date		551
	Issuer *<Issr>*	[0..1]			551
	Identification *<Id>*	[0..1]	±		552
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	552
	Type *<Tp>*	[0..*]			552
{Or	**Code** *<Cd>*	[1..1]	CodeSet		552
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		553

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		553
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		553
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		553
	Cash *<Csh>*	[0..*]			553
	Amount *<Amt>*	[1..1]			554
	Amount *<Amt>*	[1..1]	Amount	C1, C4	554
	Sign *<Sgn>*	[0..1]	Indicator		554
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		555
	Commodity *<Cmmdty>*	[0..*]			555
	Classification *<Clssfctn>*	[0..1]	±		555
	Quantity *<Qty>*	[0..1]			561
	Value *<Val>*	[1..1]	Quantity		561
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		561
	UnitPrice *<UnitPric>*	[0..1]			565
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			566
	Amount *<Amt>*	[1..1]	Amount	C1, C4	566
	Sign *<Sgn>*	[0..1]	Indicator		566
Or	**Percentage** *<Pctg>*	[1..1]	Rate		566
Or	**Yield** *<Yld>*	[1..1]	Rate		567
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		567
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	567
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		567
	BasketIdentifier *<BsktIdr>*	[0..1]	±		567
Or	**BuySellBack** *<BuySellBck>*	[1..1]			568
	CollateralValueDate *<CollValDt>*	[0..1]	Date		570
	AssetType *<AsstTp>*	[0..1]			570
	Security *<Scty>*	[0..*]			572
	Identification *<Id>*	[0..1]	IdentifierSet		573
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		574
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			574
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		574

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NominalValue** <*NmnlVal*>	[1..1]			574
	Amount <*Amt*>	[1..1]	Amount	C1, C4	574
	Sign <*Sgn*>	[0..1]	Indicator		575
	UnitPrice <*UnitPric*>	[0..1]			575
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			575
	Amount <*Amt*>	[1..1]	Amount	C1, C4	576
	Sign <*Sgn*>	[0..1]	Indicator		576
Or	**Percentage** <*Pctg*>	[1..1]	Rate		576
Or	**Yield** <*Yld*>	[1..1]	Rate		576
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		577
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	577
	Quality <*Qlty*>	[0..1]	CodeSet		577
	Maturity <*Mtrty*>	[0..1]	Date		577
	Issuer <*Issr*>	[0..1]			577
	Identification <*Id*>	[0..1]	±		578
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	578
	Type <*Tp*>	[0..*]			578
{Or	**Code** <*Cd*>	[1..1]	CodeSet		578
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		579
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		579
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		579
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		579
	Cash <*Csh*>	[0..*]			579
	Amount <*Amt*>	[1..1]			580
	Amount <*Amt*>	[1..1]	Amount	C1, C4	580
	Sign <*Sgn*>	[0..1]	Indicator		580
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		581
	Commodity <*Cmmdty*>	[0..*]			581
	Classification <*Clssfctn*>	[0..1]	±		581
	Quantity <*Qty*>	[0..1]			587
	Value <*Val*>	[1..1]	Quantity		587

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		587
	UnitPrice *<UnitPric>*	[0..1]			591
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			592
	Amount *<Amt>*	[1..1]	Amount	C1, C4	592
	Sign *<Sgn>*	[0..1]	Indicator		592
Or	**Percentage** *<Pctg>*	[1..1]	Rate		592
Or	**Yield** *<Yld>*	[1..1]	Rate		593
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		593
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	593
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		593
	BasketIdentifier *<BsktIdr>*	[0..1]	±		593
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			594
{Or	**Collateralised** *<Collsd>*	[1..1]			596
	CollateralValueDate *<CollValDt>*	[0..1]	Date		598
	AssetType *<AsstTp>*	[0..1]			598
	Security *<Scty>*	[0..*]			600
	Identification *<Id>*	[0..1]	IdentifierSet		601
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		602
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			602
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		602
Or}	**NominalValue** *<NmnlVal>*	[1..1]			602
	Amount *<Amt>*	[1..1]	Amount	C1, C4	602
	Sign *<Sgn>*	[0..1]	Indicator		603
	UnitPrice *<UnitPric>*	[0..1]			603
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			603
	Amount *<Amt>*	[1..1]	Amount	C1, C4	604
	Sign *<Sgn>*	[0..1]	Indicator		604
Or	**Percentage** *<Pctg>*	[1..1]	Rate		604
Or	**Yield** *<Yld>*	[1..1]	Rate		604
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		605
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	605

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quality *<Qlty>*	[0..1]	CodeSet		605
	Maturity *<Mtrty>*	[0..1]	Date		605
	Issuer *<Issr>*	[0..1]			605
	Identification *<Id>*	[0..1]	±		606
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	606
	Type *<Tp>*	[0..*]			606
{Or	**Code** *<Cd>*	[1..1]	CodeSet		606
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		607
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		607
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		607
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		607
	Cash *<Csh>*	[0..*]			607
	Amount *<Amt>*	[1..1]			608
	Amount *<Amt>*	[1..1]	Amount	C1, C4	608
	Sign *<Sgn>*	[0..1]	Indicator		608
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		609
	Commodity *<Cmmdty>*	[0..*]			609
	Classification *<Clssfctn>*	[0..1]	±		609
	Quantity *<Qty>*	[0..1]			615
	Value *<Val>*	[1..1]	Quantity		615
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		615
	UnitPrice *<UnitPric>*	[0..1]			619
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			620
	Amount *<Amt>*	[1..1]	Amount	C1, C4	620
	Sign *<Sgn>*	[0..1]	Indicator		620
Or	**Percentage** *<Pctg>*	[1..1]	Rate		620
Or	**Yield** *<Yld>*	[1..1]	Rate		621
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		621
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	621
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		621
	BasketIdentifier *<BsktIdr>*	[0..1]	±		621

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		622
Or}	**MarginLending** *<MrgnLndg>*	[1..*]			622
	Identification *<Id>*	[0..1]	IdentifierSet		623
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		624
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			624
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		624
Or}	**NominalValue** *<NmnlVal>*	[1..1]			624
	Amount *<Amt>*	[1..1]	Amount	C1, C4	624
	Sign *<Sgn>*	[0..1]	Indicator		625
	UnitPrice *<UnitPric>*	[0..1]			625
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			625
	Amount *<Amt>*	[1..1]	Amount	C1, C4	626
	Sign *<Sgn>*	[0..1]	Indicator		626
Or	**Percentage** *<Pctg>*	[1..1]	Rate		626
Or	**Yield** *<Yld>*	[1..1]	Rate		626
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		627
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	627
	Quality *<Qlty>*	[0..1]	CodeSet		627
	Maturity *<Mtrty>*	[0..1]	Date		627
	Issuer *<Issr>*	[0..1]			627
	Identification *<Id>*	[0..1]	±		628
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	628
	Type *<Tp>*	[0..*]			628
{Or	**Code** *<Cd>*	[1..1]	CodeSet		628
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		629
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		629
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		629
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		629
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	629
Or	**Correction** *<Crrctn>*	[1..1]			630
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		640

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyData *<CtrPtyData>*	[1..1]	±		640
	LoanData *<LnData>*	[0..1]			640
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			645
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		646
	EventDate *<EvtDt>*	[0..1]	Date		646
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		646
	ClearingStatus *<ClrSts>*	[0..1]	±		647
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		647
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		647
	ValueDate *<ValDt>*	[0..1]	Date		647
	MinimumNoticePeriod *<MinNtcePrd>*	[0..1]	Quantity		648
	EarliestCallBackDate *<EarlstCallBckDt>*	[0..1]	Date		648
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		648
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		648
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		648
	Term *<Term>*	[0..*]			649
{Or	**Open** *<Opn>*	[1..1]	CodeSet		649
Or}	**Fixed** *<Fxd>*	[1..1]			649
	MaturityDate *<MtrtyDt>*	[0..1]	Date		649
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		650
	InterestRate *<IntrstRate>*	[0..1]	±		650
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		651
	TerminationDate *<TermntnDt>*	[0..1]	Date		651
Or	**BuySellBack** *<BuySellBck>*	[1..1]			651
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		652
	EventDate *<EvtDt>*	[1..1]	Date		652
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		652
	ClearingStatus *<ClrSts>*	[0..1]	±		653
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		653
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		653
	ValueDate *<ValDt>*	[0..1]	Date		653

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MaturityDate *<MtrtyDt>*	[0..1]	Date		654
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		654
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		654
	UnitPrice *<UnitPric>*	[0..1]			654
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			655
	Amount *<Amt>*	[1..1]	Amount	C1, C4	655
	Sign *<Sgn>*	[0..1]	Indicator		655
Or	**Percentage** *<Pctg>*	[1..1]	Rate		655
Or	**Yield** *<Yld>*	[1..1]	Rate		656
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		656
	TerminationDate *<TermntnDt>*	[0..1]	Date		656
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			656
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		658
	EventDate *<EvtDt>*	[1..1]	Date		659
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		659
	ClearingStatus *<ClrSts>*	[0..1]	±		659
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		659
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		659
	ValueDate *<ValDt>*	[0..1]	Date		660
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		660
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		660
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		660
	Term *<Term>*	[0..*]			661
{Or	**Open** *<Opn>*	[1..1]	CodeSet		661
Or}	**Fixed** *<Fxd>*	[1..1]			661
	MaturityDate *<MtrtyDt>*	[0..1]	Date		662
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		662
	AssetType *<AsstTp>*	[0..1]			662
	Security *<Scty>*	[0..*]			664
	Identification *<Id>*	[0..1]	IdentifierSet		665
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		665

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			666
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		666
Or}	**NominalValue** *<NmnlVal>*	[1..1]			666
	Amount *<Amt>*	[1..1]	Amount	C1, C4	666
	Sign *<Sgn>*	[0..1]	Indicator		667
	UnitPrice *<UnitPric>*	[0..1]			667
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			667
	Amount *<Amt>*	[1..1]	Amount	C1, C4	668
	Sign *<Sgn>*	[0..1]	Indicator		668
Or	**Percentage** *<Pctg>*	[1..1]	Rate		668
Or	**Yield** *<Yld>*	[1..1]	Rate		668
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		668
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	669
	Quality *<Qlty>*	[0..1]	CodeSet		669
	Maturity *<Mtrty>*	[0..1]	Date		669
	Issuer *<Issr>*	[0..1]			669
	Identification *<Id>*	[0..1]	±		670
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	670
	Type *<Tp>*	[0..*]			670
{Or	**Code** *<Cd>*	[1..1]	CodeSet		670
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		671
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		671
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		671
	Commodity *<Cmmdty>*	[0..*]			671
	Classification *<Clssfctn>*	[0..1]	±		672
	Quantity *<Qty>*	[0..1]			678
	Value *<Val>*	[1..1]	Quantity		678
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		678
	UnitPrice *<UnitPric>*	[0..1]			682
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			683
	Amount *<Amt>*	[1..1]	Amount	C1, C4	683

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		683
Or	**Percentage** *<Pctg>*	[1..1]	Rate		683
Or	**Yield** *<Yld>*	[1..1]	Rate		684
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		684
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	684
	LoanValue *<LnVal>*	[0..1]	Amount	C1, C4	684
	RebateRate *<RbtRate>*	[0..1]	±		685
	LendingFee *<LndgFee>*	[0..1]	Rate		685
	TerminationDate *<TermntnDt>*	[0..1]	Date		685
Or}	**MarginLending** *<MrgnLndg>*	[1..1]			685
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		686
	EventDate *<EvtDt>*	[1..1]	Date		686
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		686
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		686
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		686
	OutstandingMarginLoanAmount *<OutsdngMrgnLnAmt>*	[0..1]	Amount	C1, C4	687
	ShortMarketValueAmount *<ShrtMktValAmt>*	[0..1]	Amount	C1, C4	687
	MarginLoanAttribute *<MrgnLnAttr>*	[0..*]	±		687
	TerminationDate *<TermntnDt>*	[0..1]	Date		688
	CollateralData *<CollData>*	[0..1]			688
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			694
	CollateralValueDate *<CollValDt>*	[0..1]	Date		696
	AssetType *<AsstTp>*	[0..1]			696
	Security *<Scty>*	[0..*]			698
	Identification *<Id>*	[0..1]	IdentifierSet		699
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		700
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			700
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		700
Or}	**NominalValue** *<NmnlVal>*	[1..1]			700
	Amount *<Amt>*	[1..1]	Amount	C1, C4	700
	Sign *<Sgn>*	[0..1]	Indicator		701

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitPrice *<UnitPric>*	[0..1]			701
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			701
	Amount *<Amt>*	[1..1]	Amount	C1, C4	702
	Sign *<Sgn>*	[0..1]	Indicator		702
Or	**Percentage** *<Pctg>*	[1..1]	Rate		702
Or	**Yield** *<Yld>*	[1..1]	Rate		702
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		703
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	703
	Quality *<Qlty>*	[0..1]	CodeSet		703
	Maturity *<Mtrty>*	[0..1]	Date		703
	Issuer *<Issr>*	[0..1]			703
	Identification *<Id>*	[0..1]	±		704
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	704
	Type *<Tp>*	[0..*]			704
{Or	**Code** *<Cd>*	[1..1]	CodeSet		704
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		705
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		705
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		705
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		705
	Cash *<Csh>*	[0..*]			705
	Amount *<Amt>*	[1..1]			706
	Amount *<Amt>*	[1..1]	Amount	C1, C4	706
	Sign *<Sgn>*	[0..1]	Indicator		706
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		707
	Commodity *<Cmmdty>*	[0..*]			707
	Classification *<Clssfctn>*	[0..1]	±		707
	Quantity *<Qty>*	[0..1]			713
	Value *<Val>*	[1..1]	Quantity		713
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		713
	UnitPrice *<UnitPric>*	[0..1]			717
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			718

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	718
	Sign *<Sgn>*	[0..1]	Indicator		718
Or	**Percentage** *<Pctg>*	[1..1]	Rate		718
Or	**Yield** *<Yld>*	[1..1]	Rate		719
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		719
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	719
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		719
	BasketIdentifier *<BsktIdr>*	[0..1]	±		719
Or	**BuySellBack** *<BuySellBck>*	[1..1]			720
	CollateralValueDate *<CollValDt>*	[0..1]	Date		722
	AssetType *<AsstTp>*	[0..1]			722
	Security *<Scty>*	[0..*]			724
	Identification *<Id>*	[0..1]	IdentifierSet		725
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		726
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			726
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		726
Or}	**NominalValue** *<NmnlVal>*	[1..1]			726
	Amount *<Amt>*	[1..1]	Amount	C1, C4	726
	Sign *<Sgn>*	[0..1]	Indicator		727
	UnitPrice *<UnitPric>*	[0..1]			727
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			727
	Amount *<Amt>*	[1..1]	Amount	C1, C4	728
	Sign *<Sgn>*	[0..1]	Indicator		728
Or	**Percentage** *<Pctg>*	[1..1]	Rate		728
Or	**Yield** *<Yld>*	[1..1]	Rate		728
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		729
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	729
	Quality *<Qlty>*	[0..1]	CodeSet		729
	Maturity *<Mtrty>*	[0..1]	Date		729
	Issuer *<Issr>*	[0..1]			729
	Identification *<Id>*	[0..1]	±		730

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	730
	Type *<Tp>*	[0..*]			730
{Or	**Code** *<Cd>*	[1..1]	CodeSet		730
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		731
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		731
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		731
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		731
	Cash *<Csh>*	[0..*]			731
	Amount *<Amt>*	[1..1]			732
	Amount *<Amt>*	[1..1]	Amount	C1, C4	732
	Sign *<Sgn>*	[0..1]	Indicator		732
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		733
	Commodity *<Cmmdty>*	[0..*]			733
	Classification *<Clssfctn>*	[0..1]	±		733
	Quantity *<Qty>*	[0..1]			739
	Value *<Val>*	[1..1]	Quantity		739
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		739
	UnitPrice *<UnitPric>*	[0..1]			743
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			744
	Amount *<Amt>*	[1..1]	Amount	C1, C4	744
	Sign *<Sgn>*	[0..1]	Indicator		744
Or	**Percentage** *<Pctg>*	[1..1]	Rate		744
Or	**Yield** *<Yld>*	[1..1]	Rate		745
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		745
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	745
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		745
	BasketIdentifier *<BsktIdr>*	[0..1]	±		745
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			746
{Or	**Collateralised** *<Collsd>*	[1..1]			748
	CollateralValueDate *<CollValDt>*	[0..1]	Date		750
	AssetType *<AsstTp>*	[0..1]			750

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]			752
	Identification <*Id*>	[0..1]	IdentifierSet		753
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		754
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			754
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		754
Or}	**NominalValue** <*NmnlVal*>	[1..1]			754
	Amount <*Amt*>	[1..1]	Amount	C1, C4	754
	Sign <*Sgn*>	[0..1]	Indicator		755
	UnitPrice <*UnitPric*>	[0..1]			755
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			755
	Amount <*Amt*>	[1..1]	Amount	C1, C4	756
	Sign <*Sgn*>	[0..1]	Indicator		756
Or	**Percentage** <*Pctg*>	[1..1]	Rate		756
Or	**Yield** <*Yld*>	[1..1]	Rate		756
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		757
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	757
	Quality <*Qlty*>	[0..1]	CodeSet		757
	Maturity <*Mtrty*>	[0..1]	Date		757
	Issuer <*Issr*>	[0..1]			757
	Identification <*Id*>	[0..1]	±		758
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	758
	Type <*Tp*>	[0..*]			758
{Or	**Code** <*Cd*>	[1..1]	CodeSet		758
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		759
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		759
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		759
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		759
	Cash <*Csh*>	[0..*]			759
	Amount <*Amt*>	[1..1]			760
	Amount <*Amt*>	[1..1]	Amount	C1, C4	760
	Sign <*Sgn*>	[0..1]	Indicator		760

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		761
	Commodity <*Cmmdty*>	[0..*]			761
	Classification <*Clssfctn*>	[0..1]	±		761
	Quantity <*Qty*>	[0..1]			767
	Value <*Val*>	[1..1]	Quantity		767
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		767
	UnitPrice <*UnitPric*>	[0..1]			771
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			772
	Amount <*Amt*>	[1..1]	Amount	C1, C4	772
	Sign <*Sgn*>	[0..1]	Indicator		772
Or	**Percentage** <*Pctg*>	[1..1]	Rate		772
Or	**Yield** <*Yld*>	[1..1]	Rate		773
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		773
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	773
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		773
	BasketIdentifier <*BsktIdr*>	[0..1]	±		773
Or}	**Uncollateralised** <*Uncollsd*>	[1..1]	CodeSet		774
Or}	**MarginLending** <*MrgnLndg*>	[1..*]			774
	Identification <*Id*>	[0..1]	IdentifierSet		775
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		776
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			776
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		776
Or}	**NominalValue** <*NmnlVal*>	[1..1]			776
	Amount <*Amt*>	[1..1]	Amount	C1, C4	776
	Sign <*Sgn*>	[0..1]	Indicator		777
	UnitPrice <*UnitPric*>	[0..1]			777
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			777
	Amount <*Amt*>	[1..1]	Amount	C1, C4	778
	Sign <*Sgn*>	[0..1]	Indicator		778
Or	**Percentage** <*Pctg*>	[1..1]	Rate		778
Or	**Yield** <*Yld*>	[1..1]	Rate		778

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		779
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	779
	Quality *<Qlty>*	[0..1]	CodeSet		779
	Maturity *<Mtrty>*	[0..1]	Date		779
	Issuer *<Issr>*	[0..1]			779
	Identification *<Id>*	[0..1]	±		780
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	780
	Type *<Tp>*	[0..*]			780
{Or	**Code** *<Cd>*	[1..1]	CodeSet		780
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		781
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		781
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		781
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		781
	LevelType *<LvlTp>*	[1..1]	CodeSet		781
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	782
Or}	**ValuationUpdate** *<ValtnUpd>*	[1..1]			782
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		782
	CounterpartyData *<CtrPtyData>*	[1..1]	±		782
	LoanData *<LnData>*	[1..1]			783
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		783
	EventDate *<EvtDt>*	[1..1]	Date		783
	MarketValue *<MktVal>*	[1..1]	Amount	C1, C4	783
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	784

3.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to ESMA as per daily submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1507

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

3.4.1.2 Report <Rpt>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

Report <Rpt> contains one of the following **TradeReport10Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**New** *<New>*	[1..1]			140
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		150
	CounterpartyData *<CtrPtyData>*	[1..1]	±		150
	LoanData *<LnData>*	[1..1]			150
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			155
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		156
	EventDate *<EvtDt>*	[1..1]	Date		156
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		156
	ClearingStatus *<ClrSts>*	[0..1]	±		157
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		157
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		157
	ValueDate *<ValDt>*	[0..1]	Date		157
	MinimumNoticePeriod *<MinNtcePrd>*	[0..1]	Quantity		158
	EarliestCallBackDate *<EarlstCallBckDt>*	[0..1]	Date		158
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		158
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		158
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		158
	Term *<Term>*	[0..*]			159
{Or	**Open** *<Opn>*	[1..1]	CodeSet		159
Or}	**Fixed** *<Fxd>*	[1..1]			159
	MaturityDate *<MtrtyDt>*	[0..1]	Date		159
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		160
	InterestRate *<IntrstRate>*	[0..1]	±		160
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		161
	TerminationDate *<TermntnDt>*	[0..1]	Date		161
Or	**BuySellBack** *<BuySellBck>*	[1..1]			161
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		162
	EventDate *<EvtDt>*	[1..1]	Date		162
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		162
	ClearingStatus *<ClrSts>*	[0..1]	±		163
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		163
	ValueDate <*ValDt*>	[0..1]	Date		163
	MaturityDate <*MtrtyDt*>	[0..1]	Date		164
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		164
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		164
	UnitPrice <*UnitPric*>	[0..1]			164
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			165
	Amount <*Amt*>	[1..1]	Amount	C1, C4	165
	Sign <*Sgn*>	[0..1]	Indicator		165
Or	**Percentage** <*Pctg*>	[1..1]	Rate		165
Or	**Yield** <*Yld*>	[1..1]	Rate		166
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		166
	TerminationDate <*TermntnDt*>	[0..1]	Date		166
Or	**SecuritiesLending** <*SctiesLndg*>	[1..1]			166
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		168
	EventDate <*EvtDt*>	[1..1]	Date		169
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		169
	ClearingStatus <*ClrSts*>	[0..1]	±		169
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		169
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		169
	ValueDate <*ValDt*>	[0..1]	Date		170
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		170
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		170
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		170
	Term <*Term*>	[0..*]			171
{Or	**Open** <*Opn*>	[1..1]	CodeSet		171
Or}	**Fixed** <*Fxd*>	[1..1]			171
	MaturityDate <*MtrtyDt*>	[0..1]	Date		172
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		172
	AssetType <*AsstTp*>	[0..1]			172
	Security <*Scty*>	[0..*]			174

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		175
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		175
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			176
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		176
Or}	**NominalValue** *<NmnlVal>*	[1..1]			176
	Amount *<Amt>*	[1..1]	Amount	C1, C4	176
	Sign *<Sgn>*	[0..1]	Indicator		177
	UnitPrice *<UnitPric>*	[0..1]			177
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			177
	Amount *<Amt>*	[1..1]	Amount	C1, C4	178
	Sign *<Sgn>*	[0..1]	Indicator		178
Or	**Percentage** *<Pctg>*	[1..1]	Rate		178
Or	**Yield** *<Yld>*	[1..1]	Rate		178
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		178
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	179
	Quality *<Qlty>*	[0..1]	CodeSet		179
	Maturity *<Mtrty>*	[0..1]	Date		179
	Issuer *<Issr>*	[0..1]			179
	Identification *<Id>*	[0..1]	±		180
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	180
	Type *<Tp>*	[0..*]			180
{Or	**Code** *<Cd>*	[1..1]	CodeSet		180
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		181
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		181
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		181
	Commodity *<Cmmdty>*	[0..*]			181
	Classification *<Clssfctn>*	[0..1]	±		182
	Quantity *<Qty>*	[0..1]			188
	Value *<Val>*	[1..1]	Quantity		188
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		188
	UnitPrice *<UnitPric>*	[0..1]			192

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			193
	Amount <*Amt*>	[1..1]	Amount	C1, C4	193
	Sign <*Sgn*>	[0..1]	Indicator		193
Or	**Percentage** <*Pctg*>	[1..1]	Rate		193
Or	**Yield** <*Yld*>	[1..1]	Rate		194
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		194
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	194
	LoanValue <*LnVal*>	[0..1]	Amount	C1, C4	194
	RebateRate <*RbtRate*>	[0..1]	±		195
	LendingFee <*LndgFee*>	[0..1]	Rate		195
	TerminationDate <*TermntnDt*>	[0..1]	Date		195
Or}	**MarginLending** <*MrgnLndg*>	[1..1]			195
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		196
	EventDate <*EvtDt*>	[1..1]	Date		196
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		196
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		196
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		196
	OutstandingMarginLoanAmount <*OutsdngMrgnLnAmt*>	[0..1]	Amount	C1, C4	197
	ShortMarketValueAmount <*ShrtMktValAmt*>	[0..1]	Amount	C1, C4	197
	MarginLoanAttribute <*MrgnLnAttr*>	[0..*]	±		197
	TerminationDate <*TermntnDt*>	[0..1]	Date		198
	CollateralData <*CollData*>	[0..1]			198
{Or	**RepurchaseTrade** <*RpTrad*>	[1..1]			204
	CollateralValueDate <*CollValDt*>	[0..1]	Date		206
	AssetType <*AsstTp*>	[0..1]			206
	Security <*Scty*>	[0..*]			208
	Identification <*Id*>	[0..1]	IdentifierSet		209
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		210
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			210
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		210
Or}	**NominalValue** <*NmnlVal*>	[1..1]			210

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	210
	Sign *<Sgn>*	[0..1]	Indicator		211
	UnitPrice *<UnitPric>*	[0..1]			211
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			211
	Amount *<Amt>*	[1..1]	Amount	C1, C4	212
	Sign *<Sgn>*	[0..1]	Indicator		212
Or	**Percentage** *<Pctg>*	[1..1]	Rate		212
Or	**Yield** *<Yld>*	[1..1]	Rate		212
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		213
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	213
	Quality *<Qlty>*	[0..1]	CodeSet		213
	Maturity *<Mtrty>*	[0..1]	Date		213
	Issuer *<Issr>*	[0..1]			213
	Identification *<Id>*	[0..1]	±		214
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	214
	Type *<Tp>*	[0..*]			214
{Or	**Code** *<Cd>*	[1..1]	CodeSet		214
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		215
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		215
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		215
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		215
	Cash *<Csh>*	[0..*]			215
	Amount *<Amt>*	[1..1]			216
	Amount *<Amt>*	[1..1]	Amount	C1, C4	216
	Sign *<Sgn>*	[0..1]	Indicator		216
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		217
	Commodity *<Cmmdty>*	[0..*]			217
	Classification *<Clssfctn>*	[0..1]	±		217
	Quantity *<Qty>*	[0..1]			223
	Value *<Val>*	[1..1]	Quantity		223
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		223

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitPrice *<UnitPric>*	[0..1]			227
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			228
	Amount *<Amt>*	[1..1]	Amount	C1, C4	228
	Sign *<Sgn>*	[0..1]	Indicator		228
Or	**Percentage** *<Pctg>*	[1..1]	Rate		228
Or	**Yield** *<Yld>*	[1..1]	Rate		229
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		229
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	229
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		229
	BasketIdentifier *<BsktIdr>*	[0..1]	±		229
Or	**BuySellBack** *<BuySellBck>*	[1..1]			230
	CollateralValueDate *<CollValDt>*	[0..1]	Date		232
	AssetType *<AsstTp>*	[0..1]			232
	Security *<Scty>*	[0..*]			234
	Identification *<Id>*	[0..1]	IdentifierSet		235
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		236
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			236
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		236
Or}	**NominalValue** *<NmnlVal>*	[1..1]			236
	Amount *<Amt>*	[1..1]	Amount	C1, C4	236
	Sign *<Sgn>*	[0..1]	Indicator		237
	UnitPrice *<UnitPric>*	[0..1]			237
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			237
	Amount *<Amt>*	[1..1]	Amount	C1, C4	238
	Sign *<Sgn>*	[0..1]	Indicator		238
Or	**Percentage** *<Pctg>*	[1..1]	Rate		238
Or	**Yield** *<Yld>*	[1..1]	Rate		238
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		239
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	239
	Quality *<Qlty>*	[0..1]	CodeSet		239
	Maturity *<Mtrty>*	[0..1]	Date		239

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer *<Issr>*	[0..1]			239
	Identification *<Id>*	[0..1]	±		240
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	240
	Type *<Tp>*	[0..*]			240
{Or	**Code** *<Cd>*	[1..1]	CodeSet		240
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		241
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		241
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		241
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		241
	Cash *<Csh>*	[0..*]			241
	Amount *<Amt>*	[1..1]			242
	Amount *<Amt>*	[1..1]	Amount	C1, C4	242
	Sign *<Sgn>*	[0..1]	Indicator		242
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		243
	Commodity *<Cmmdty>*	[0..*]			243
	Classification *<Clssfctn>*	[0..1]	±		243
	Quantity *<Qty>*	[0..1]			249
	Value *<Val>*	[1..1]	Quantity		249
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		249
	UnitPrice *<UnitPric>*	[0..1]			253
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			254
	Amount *<Amt>*	[1..1]	Amount	C1, C4	254
	Sign *<Sgn>*	[0..1]	Indicator		254
Or	**Percentage** *<Pctg>*	[1..1]	Rate		254
Or	**Yield** *<Yld>*	[1..1]	Rate		255
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		255
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	255
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		255
	BasketIdentifier *<BsktIdr>*	[0..1]	±		255
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			256
{Or	**Collateralised** *<Collsd>*	[1..1]			258

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralValueDate *<CollValDt>*	[0..1]	Date		260
	AssetType *<AsstTp>*	[0..1]			260
	Security *<Scty>*	[0..*]			262
	Identification *<Id>*	[0..1]	IdentifierSet		263
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		264
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			264
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		264
Or}	**NominalValue** *<NmnlVal>*	[1..1]			264
	Amount *<Amt>*	[1..1]	Amount	C1, C4	264
	Sign *<Sgn>*	[0..1]	Indicator		265
	UnitPrice *<UnitPric>*	[0..1]			265
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			265
	Amount *<Amt>*	[1..1]	Amount	C1, C4	266
	Sign *<Sgn>*	[0..1]	Indicator		266
Or	**Percentage** *<Pctg>*	[1..1]	Rate		266
Or	**Yield** *<Yld>*	[1..1]	Rate		266
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		267
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	267
	Quality *<Qlty>*	[0..1]	CodeSet		267
	Maturity *<Mtrty>*	[0..1]	Date		267
	Issuer *<Issr>*	[0..1]			267
	Identification *<Id>*	[0..1]	±		268
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	268
	Type *<Tp>*	[0..*]			268
{Or	**Code** *<Cd>*	[1..1]	CodeSet		268
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		269
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		269
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		269
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		269
	Cash *<Csh>*	[0..*]			269
	Amount *<Amt>*	[1..1]			270

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C4	270
	Sign <Sgn>	[0..1]	Indicator		270
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		271
	Commodity <Cmmdty>	[0..*]			271
	Classification <Clssfctn>	[0..1]	±		271
	Quantity <Qty>	[0..1]			277
	Value <Val>	[1..1]	Quantity		277
	UnitOfMeasure <UnitOfMeasr>	[1..1]	CodeSet		277
	UnitPrice <UnitPric>	[0..1]			281
{Or	**MonetaryValue** <MntryVal>	[1..1]			282
	Amount <Amt>	[1..1]	Amount	C1, C4	282
	Sign <Sgn>	[0..1]	Indicator		282
Or	**Percentage** <Pctg>	[1..1]	Rate		282
Or	**Yield** <Yld>	[1..1]	Rate		283
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		283
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	283
	NetExposureCollateralisationIndicator <NetXpsrCollstnInd>	[0..1]	Indicator		283
	BasketIdentifier <BsktIdr>	[0..1]	±		283
Or}	**Uncollateralised** <Uncollsd>	[1..1]	CodeSet		284
Or}	**MarginLending** <MrgnLndg>	[1..*]			284
	Identification <Id>	[0..1]	IdentifierSet		285
	ClassificationType <ClssfctnTp>	[0..1]	IdentifierSet		286
	QuantityOrNominalValue <QtyOrNmnlVal>	[0..1]			286
{Or	**Quantity** <Qty>	[1..1]	Quantity		286
Or}	**NominalValue** <NmnlVal>	[1..1]			286
	Amount <Amt>	[1..1]	Amount	C1, C4	286
	Sign <Sgn>	[0..1]	Indicator		287
	UnitPrice <UnitPric>	[0..1]			287
{Or	**MonetaryValue** <MntryVal>	[1..1]			287
	Amount <Amt>	[1..1]	Amount	C1, C4	288
	Sign <Sgn>	[0..1]	Indicator		288

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Percentage** *<Pctg>*	[1..1]	Rate		288
Or	**Yield** *<Yld>*	[1..1]	Rate		288
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		289
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	289
	Quality *<Qlty>*	[0..1]	CodeSet		289
	Maturity *<Mtrty>*	[0..1]	Date		289
	Issuer *<Issr>*	[0..1]			289
	Identification *<Id>*	[0..1]	±		290
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	290
	Type *<Tp>*	[0..*]			290
{Or	**Code** *<Cd>*	[1..1]	CodeSet		290
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		291
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		291
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		291
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		291
	LevelType *<LvlTp>*	[1..1]	CodeSet		291
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	292
Or	**Modification** *<Mod>*	[1..1]			292
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		302
	CounterpartyData *<CtrPtyData>*	[1..1]	±		302
	LoanData *<LnData>*	[0..1]			302
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			307
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		308
	EventDate *<EvtDt>*	[0..1]	Date		308
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		308
	ClearingStatus *<ClrSts>*	[0..1]	±		309
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		309
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		309
	ValueDate *<ValDt>*	[0..1]	Date		309
	MinimumNoticePeriod *<MinNtcePrd>*	[0..1]	Quantity		310
	EarliestCallBackDate *<EarlstCallBckDt>*	[0..1]	Date		310

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		310
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		310
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		310
	Term <*Term*>	[0..*]			311
{Or	**Open** <*Opn*>	[1..1]	CodeSet		311
Or}	**Fixed** <*Fxd*>	[1..1]			311
	MaturityDate <*MtrtyDt*>	[0..1]	Date		311
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		312
	InterestRate <*IntrstRate*>	[0..1]	±		312
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		313
	TerminationDate <*TermntnDt*>	[0..1]	Date		313
Or	**BuySellBack** <*BuySellBck*>	[1..1]			313
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		314
	EventDate <*EvtDt*>	[1..1]	Date		314
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		314
	ClearingStatus <*ClrSts*>	[0..1]	±		315
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		315
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		315
	ValueDate <*ValDt*>	[0..1]	Date		315
	MaturityDate <*MtrtyDt*>	[0..1]	Date		316
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		316
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		316
	UnitPrice <*UnitPric*>	[0..1]			316
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			317
	Amount <*Amt*>	[1..1]	Amount	C1, C4	317
	Sign <*Sgn*>	[0..1]	Indicator		317
Or	**Percentage** <*Pctg*>	[1..1]	Rate		317
Or	**Yield** <*Yld*>	[1..1]	Rate		318
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		318
	TerminationDate <*TermntnDt*>	[0..1]	Date		318
Or	**SecuritiesLending** <*SctiesLndg*>	[1..1]			318

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		320
	EventDate *<EvtDt>*	[1..1]	Date		321
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		321
	ClearingStatus *<ClrSts>*	[0..1]	±		321
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		321
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		321
	ValueDate *<ValDt>*	[0..1]	Date		322
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		322
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		322
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		322
	Term *<Term>*	[0..*]			323
{Or	**Open** *<Opn>*	[1..1]	CodeSet		323
Or}	**Fixed** *<Fxd>*	[1..1]			323
	MaturityDate *<MtrtyDt>*	[0..1]	Date		324
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		324
	AssetType *<AsstTp>*	[0..1]			324
	Security *<Scty>*	[0..*]			326
	Identification *<Id>*	[0..1]	IdentifierSet		327
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		327
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			328
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		328
Or}	**NominalValue** *<NmnlVal>*	[1..1]			328
	Amount *<Amt>*	[1..1]	Amount	C1, C4	328
	Sign *<Sgn>*	[0..1]	Indicator		329
	UnitPrice *<UnitPric>*	[0..1]			329
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			329
	Amount *<Amt>*	[1..1]	Amount	C1, C4	330
	Sign *<Sgn>*	[0..1]	Indicator		330
Or	**Percentage** *<Pctg>*	[1..1]	Rate		330
Or	**Yield** *<Yld>*	[1..1]	Rate		330
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		330

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	331
	Quality *<Qlty>*	[0..1]	CodeSet		331
	Maturity *<Mtrty>*	[0..1]	Date		331
	Issuer *<Issr>*	[0..1]			331
	Identification *<Id>*	[0..1]	±		332
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	332
	Type *<Tp>*	[0..*]			332
{Or	**Code** *<Cd>*	[1..1]	CodeSet		332
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		333
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		333
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		333
	Commodity *<Cmmdty>*	[0..*]			333
	Classification *<Clssfctn>*	[0..1]	±		334
	Quantity *<Qty>*	[0..1]			340
	Value *<Val>*	[1..1]	Quantity		340
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		340
	UnitPrice *<UnitPric>*	[0..1]			344
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			345
	Amount *<Amt>*	[1..1]	Amount	C1, C4	345
	Sign *<Sgn>*	[0..1]	Indicator		345
Or	**Percentage** *<Pctg>*	[1..1]	Rate		345
Or	**Yield** *<Yld>*	[1..1]	Rate		346
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		346
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	346
	LoanValue *<LnVal>*	[0..1]	Amount	C1, C4	346
	RebateRate *<RbtRate>*	[0..1]	±		347
	LendingFee *<LndgFee>*	[0..1]	Rate		347
	TerminationDate *<TermntnDt>*	[0..1]	Date		347
Or}	**MarginLending** *<MrgnLndg>*	[1..1]			347
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		348
	EventDate *<EvtDt>*	[1..1]	Date		348

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		348
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		348
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		348
	OutstandingMarginLoanAmount *<OutsdngMrgnLnAmt>*	[0..1]	Amount	C1, C4	349
	ShortMarketValueAmount *<ShrtMktValAmt>*	[0..1]	Amount	C1, C4	349
	MarginLoanAttribute *<MrgnLnAttr>*	[0..*]	±		349
	TerminationDate *<TermntnDt>*	[0..1]	Date		350
	CollateralData *<CollData>*	[0..1]			350
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			356
	CollateralValueDate *<CollValDt>*	[0..1]	Date		358
	AssetType *<AsstTp>*	[0..1]			358
	Security *<Scty>*	[0..*]			360
	Identification *<Id>*	[0..1]	IdentifierSet		361
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		362
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			362
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		362
Or}	**NominalValue** *<NmnlVal>*	[1..1]			362
	Amount *<Amt>*	[1..1]	Amount	C1, C4	362
	Sign *<Sgn>*	[0..1]	Indicator		363
	UnitPrice *<UnitPric>*	[0..1]			363
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			363
	Amount *<Amt>*	[1..1]	Amount	C1, C4	364
	Sign *<Sgn>*	[0..1]	Indicator		364
Or	**Percentage** *<Pctg>*	[1..1]	Rate		364
Or	**Yield** *<Yld>*	[1..1]	Rate		364
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		365
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	365
	Quality *<Qlty>*	[0..1]	CodeSet		365
	Maturity *<Mtrty>*	[0..1]	Date		365
	Issuer *<Issr>*	[0..1]			365
	Identification *<Id>*	[0..1]	±		366

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	366
	Type *<Tp>*	[0..*]			366
{Or	**Code** *<Cd>*	[1..1]	CodeSet		366
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		367
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		367
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		367
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		367
	Cash *<Csh>*	[0..*]			367
	Amount *<Amt>*	[1..1]			368
	Amount *<Amt>*	[1..1]	Amount	C1, C4	368
	Sign *<Sgn>*	[0..1]	Indicator		368
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		369
	Commodity *<Cmmdty>*	[0..*]			369
	Classification *<Clssfctn>*	[0..1]	±		369
	Quantity *<Qty>*	[0..1]			375
	Value *<Val>*	[1..1]	Quantity		375
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		375
	UnitPrice *<UnitPric>*	[0..1]			379
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			380
	Amount *<Amt>*	[1..1]	Amount	C1, C4	380
	Sign *<Sgn>*	[0..1]	Indicator		380
Or	**Percentage** *<Pctg>*	[1..1]	Rate		380
Or	**Yield** *<Yld>*	[1..1]	Rate		381
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		381
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	381
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		381
	BasketIdentifier *<BsktIdr>*	[0..1]	±		381
Or	**BuySellBack** *<BuySellBck>*	[1..1]			382
	CollateralValueDate *<CollValDt>*	[0..1]	Date		384
	AssetType *<AsstTp>*	[0..1]			384
	Security *<Scty>*	[0..*]			386

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		387
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		388
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			388
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		388
Or}	**NominalValue** *<NmnlVal>*	[1..1]			388
	Amount *<Amt>*	[1..1]	Amount	C1, C4	388
	Sign *<Sgn>*	[0..1]	Indicator		389
	UnitPrice *<UnitPric>*	[0..1]			389
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			389
	Amount *<Amt>*	[1..1]	Amount	C1, C4	390
	Sign *<Sgn>*	[0..1]	Indicator		390
Or	**Percentage** *<Pctg>*	[1..1]	Rate		390
Or	**Yield** *<Yld>*	[1..1]	Rate		390
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		391
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	391
	Quality *<Qlty>*	[0..1]	CodeSet		391
	Maturity *<Mtrty>*	[0..1]	Date		391
	Issuer *<Issr>*	[0..1]			391
	Identification *<Id>*	[0..1]	±		392
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	392
	Type *<Tp>*	[0..*]			392
{Or	**Code** *<Cd>*	[1..1]	CodeSet		392
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		393
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		393
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		393
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		393
	Cash *<Csh>*	[0..*]			393
	Amount *<Amt>*	[1..1]			394
	Amount *<Amt>*	[1..1]	Amount	C1, C4	394
	Sign *<Sgn>*	[0..1]	Indicator		394
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		395

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity *<Cmmdty>*	[0..*]			395
	Classification *<Clssfctn>*	[0..1]	±		395
	Quantity *<Qty>*	[0..1]			401
	Value *<Val>*	[1..1]	Quantity		401
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		401
	UnitPrice *<UnitPric>*	[0..1]			405
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			406
	Amount *<Amt>*	[1..1]	Amount	C1, C4	406
	Sign *<Sgn>*	[0..1]	Indicator		406
Or	**Percentage** *<Pctg>*	[1..1]	Rate		406
Or	**Yield** *<Yld>*	[1..1]	Rate		407
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		407
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	407
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		407
	BasketIdentifier *<BsktIdr>*	[0..1]	±		407
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			408
{Or	**Collateralised** *<Collsd>*	[1..1]			410
	CollateralValueDate *<CollValDt>*	[0..1]	Date		412
	AssetType *<AsstTp>*	[0..1]			412
	Security *<Scty>*	[0..*]			414
	Identification *<Id>*	[0..1]	IdentifierSet		415
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		416
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			416
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		416
Or}	**NominalValue** *<NmnlVal>*	[1..1]			416
	Amount *<Amt>*	[1..1]	Amount	C1, C4	416
	Sign *<Sgn>*	[0..1]	Indicator		417
	UnitPrice *<UnitPric>*	[0..1]			417
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			417
	Amount *<Amt>*	[1..1]	Amount	C1, C4	418
	Sign *<Sgn>*	[0..1]	Indicator		418

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Percentage** *<Pctg>*	[1..1]	Rate		418
Or	**Yield** *<Yld>*	[1..1]	Rate		418
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		419
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	419
	Quality *<Qlty>*	[0..1]	CodeSet		419
	Maturity *<Mtrty>*	[0..1]	Date		419
	Issuer *<Issr>*	[0..1]			419
	Identification *<Id>*	[0..1]	±		420
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	420
	Type *<Tp>*	[0..*]			420
{Or	**Code** *<Cd>*	[1..1]	CodeSet		420
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		421
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		421
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		421
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		421
	Cash *<Csh>*	[0..*]			421
	Amount *<Amt>*	[1..1]			422
	Amount *<Amt>*	[1..1]	Amount	C1, C4	422
	Sign *<Sgn>*	[0..1]	Indicator		422
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		423
	Commodity *<Cmmdty>*	[0..*]			423
	Classification *<Clssfctn>*	[0..1]	±		423
	Quantity *<Qty>*	[0..1]			429
	Value *<Val>*	[1..1]	Quantity		429
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		429
	UnitPrice *<UnitPric>*	[0..1]			433
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			434
	Amount *<Amt>*	[1..1]	Amount	C1, C4	434
	Sign *<Sgn>*	[0..1]	Indicator		434
Or	**Percentage** *<Pctg>*	[1..1]	Rate		434
Or	**Yield** *<Yld>*	[1..1]	Rate		435

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		435
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	435
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		435
	BasketIdentifier *<BsktIdr>*	[0..1]	±		435
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		436
Or}	**MarginLending** *<MrgnLndg>*	[1..*]			436
	Identification *<Id>*	[0..1]	IdentifierSet		437
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		438
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			438
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		438
Or}	**NominalValue** *<NmnlVal>*	[1..1]			438
	Amount *<Amt>*	[1..1]	Amount	C1, C4	438
	Sign *<Sgn>*	[0..1]	Indicator		439
	UnitPrice *<UnitPric>*	[0..1]			439
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			439
	Amount *<Amt>*	[1..1]	Amount	C1, C4	440
	Sign *<Sgn>*	[0..1]	Indicator		440
Or	**Percentage** *<Pctg>*	[1..1]	Rate		440
Or	**Yield** *<Yld>*	[1..1]	Rate		440
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		441
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	441
	Quality *<Qlty>*	[0..1]	CodeSet		441
	Maturity *<Mtrty>*	[0..1]	Date		441
	Issuer *<Issr>*	[0..1]			441
	Identification *<Id>*	[0..1]	±		442
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	442
	Type *<Tp>*	[0..*]			442
{Or	**Code** *<Cd>*	[1..1]	CodeSet		442
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		443
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		443
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		443

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		443
	LevelType *<LvlTp>*	[1..1]	CodeSet		443
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	444
Or	**Error** *<Err>*	[1..1]			444
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		444
	CounterpartyData *<CtrPtyData>*	[1..1]	±		444
	LoanData *<LnData>*	[1..1]			445
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		445
	EventDate *<EvtDt>*	[0..1]	Date		445
	TerminationDate *<TermntnDt>*	[0..1]	Date		445
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	445
Or	**EarlyTermination** *<EarlyTermntn>*	[1..1]			446
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		446
	CounterpartyData *<CtrPtyData>*	[1..1]	±		446
	LoanData *<LnData>*	[1..1]			447
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		447
	EventDate *<EvtDt>*	[0..1]	Date		447
	TerminationDate *<TermntnDt>*	[0..1]	Date		447
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	447
Or	**PositionComponent** *<PosCmpnt>*	[1..1]			448
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		454
	CounterpartyData *<CtrPtyData>*	[1..1]	±		454
	LoanData *<LnData>*	[0..1]			454
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			458
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		459
	EventDate *<EvtDt>*	[1..1]	Date		459
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		460
	ClearingStatus *<ClrSts>*	[1..1]	±		460
	TradingVenue *<TradgVn>*	[1..1]	IdentifierSet		460
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		460
	ValueDate *<ValDt>*	[1..1]	Date		461

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		461
	DeliveryByValue *<DlvryByVal>*	[1..1]	Indicator		461
	CollateralDeliveryMethod *<CollDlvryMtd>*	[1..1]	CodeSet		462
	Term *<Term>*	[0..*]			462
{Or	**Open** *<Opn>*	[1..1]	CodeSet		462
Or}	**Fixed** *<Fxd>*	[1..1]			462
	MaturityDate *<MtrtyDt>*	[0..1]	Date		463
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		463
	InterestRate *<IntrstRate>*	[0..1]	±		463
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		464
	TerminationDate *<TermntnDt>*	[0..1]	Date		464
	UnitPrice *<UnitPric>*	[0..1]			464
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			465
	Amount *<Amt>*	[1..1]	Amount	C1, C4	465
	Sign *<Sgn>*	[0..1]	Indicator		465
Or	**Percentage** *<Pctg>*	[1..1]	Rate		466
Or	**Yield** *<Yld>*	[1..1]	Rate		466
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		466
Or	**BuySellBack** *<BuySellBck>*	[1..1]			466
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		467
	MaturityDate *<MtrtyDt>*	[1..1]	Date		467
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		468
	EventDate *<EvtDt>*	[1..1]	Date		468
	ClearingStatus *<ClrSts>*	[1..1]	±		468
	TradingVenue *<TradgVn>*	[1..1]	IdentifierSet		468
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		468
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		469
	ValueDate *<ValDt>*	[1..1]	Date		469
	TerminationDate *<TermntnDt>*	[0..1]	Date		469
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		469
	UnitPrice *<UnitPric>*	[0..1]			470

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			470
	Amount <*Amt*>	[1..1]	Amount	C1, C4	470
	Sign <*Sgn*>	[0..1]	Indicator		471
Or	**Percentage** <*Pctg*>	[1..1]	Rate		471
Or	**Yield** <*Yld*>	[1..1]	Rate		471
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		471
Or}	**SecuritiesLending** <*SctiesLndg*>	[1..1]			471
	DeliveryByValue <*DlvryByVal*>	[1..1]	Indicator		473
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		474
	Term <*Term*>	[0..*]			474
{Or	**Open** <*Opn*>	[1..1]	CodeSet		474
Or}	**Fixed** <*Fxd*>	[1..1]			474
	MaturityDate <*MtrtyDt*>	[0..1]	Date		475
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		475
	AssetType <*AsstTp*>	[1..1]			475
	Security <*Scty*>	[0..*]			477
	Identification <*Id*>	[0..1]	IdentifierSet		478
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		478
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			479
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		479
Or}	**NominalValue** <*NmnlVal*>	[1..1]			479
	Amount <*Amt*>	[1..1]	Amount	C1, C4	479
	Sign <*Sgn*>	[0..1]	Indicator		480
	UnitPrice <*UnitPric*>	[0..1]			480
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			480
	Amount <*Amt*>	[1..1]	Amount	C1, C4	481
	Sign <*Sgn*>	[0..1]	Indicator		481
Or	**Percentage** <*Pctg*>	[1..1]	Rate		481
Or	**Yield** <*Yld*>	[1..1]	Rate		481
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		481
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	482

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quality *<Qlty>*	[0..1]	CodeSet		482
	Maturity *<Mtrty>*	[0..1]	Date		482
	Issuer *<Issr>*	[0..1]			482
	Identification *<Id>*	[0..1]	±		483
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	483
	Type *<Tp>*	[0..*]			483
{Or	**Code** *<Cd>*	[1..1]	CodeSet		483
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		484
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		484
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		484
	Commodity *<Cmmdty>*	[0..*]			484
	Classification *<Clssfctn>*	[0..1]	±		485
	Quantity *<Qty>*	[0..1]			491
	Value *<Val>*	[1..1]	Quantity		491
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		491
	UnitPrice *<UnitPric>*	[0..1]			495
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			496
	Amount *<Amt>*	[1..1]	Amount	C1, C4	496
	Sign *<Sgn>*	[0..1]	Indicator		496
Or	**Percentage** *<Pctg>*	[1..1]	Rate		496
Or	**Yield** *<Yld>*	[1..1]	Rate		497
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		497
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	497
	RebateRate *<RbtRate>*	[1..1]	±		497
	LoanValue *<LnVal>*	[1..1]	Amount	C1, C4	498
	LendingFee *<LndgFee>*	[0..1]	Rate		498
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		499
	EventDate *<EvtDt>*	[1..1]	Date		499
	ClearingStatus *<ClrSts>*	[1..1]	±		499
	TradingVenue *<TradgVn>*	[1..1]	IdentifierSet		499
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		499

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		500
	ValueDate *<ValDt>*	[1..1]	Date		500
	TerminationDate *<TermntnDt>*	[0..1]	Date		500
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		500
	CollateralData *<CollData>*	[0..1]			501
	AssetType *<AsstTp>*	[0..1]			503
	Security *<Scty>*	[0..*]			505
	Identification *<Id>*	[0..1]	IdentifierSet		506
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		507
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			507
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		507
Or}	**NominalValue** *<NmnlVal>*	[1..1]			507
	Amount *<Amt>*	[1..1]	Amount	C1, C4	507
	Sign *<Sgn>*	[0..1]	Indicator		508
	UnitPrice *<UnitPric>*	[0..1]			508
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			508
	Amount *<Amt>*	[1..1]	Amount	C1, C4	509
	Sign *<Sgn>*	[0..1]	Indicator		509
Or	**Percentage** *<Pctg>*	[1..1]	Rate		509
Or	**Yield** *<Yld>*	[1..1]	Rate		509
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		510
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	510
	Quality *<Qlty>*	[0..1]	CodeSet		510
	Maturity *<Mtrty>*	[0..1]	Date		510
	Issuer *<Issr>*	[0..1]			510
	Identification *<Id>*	[0..1]	±		511
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	511
	Type *<Tp>*	[0..*]			511
{Or	**Code** *<Cd>*	[1..1]	CodeSet		511
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		512
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		512

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		512
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		512
	Cash *<Csh>*	[0..*]			512
	Amount *<Amt>*	[1..1]			513
	Amount *<Amt>*	[1..1]	Amount	C1, C4	513
	Sign *<Sgn>*	[0..1]	Indicator		513
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		514
	Commodity *<Cmmdty>*	[0..*]			514
	Classification *<Clssfctn>*	[0..1]	±		514
	Quantity *<Qty>*	[0..1]			520
	Value *<Val>*	[1..1]	Quantity		520
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		520
	UnitPrice *<UnitPric>*	[0..1]			524
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			525
	Amount *<Amt>*	[1..1]	Amount	C1, C4	525
	Sign *<Sgn>*	[0..1]	Indicator		525
Or	**Percentage** *<Pctg>*	[1..1]	Rate		525
Or	**Yield** *<Yld>*	[1..1]	Rate		526
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		526
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	526
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		526
	BasketIdentifier *<BsktIdr>*	[0..1]	±		526
	LevelType *<LvlTp>*	[1..1]	CodeSet		527
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	527
Or	**CollateralUpdate** *<CollUpd>*	[1..1]			527
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		534
	CounterpartyData *<CtrPtyData>*	[1..1]	±		534
	LoanData *<LnData>*	[1..1]			534
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]	±		534
Or	**BuySellBack** *<BuySellBck>*	[1..1]	±		535
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]	±		535

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**MarginLending** *<MrgnLndg>*	[1..1]	±		535
	CollateralData *<CollData>*	[1..1]			536
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			542
	CollateralValueDate *<CollValDt>*	[0..1]	Date		544
	AssetType *<AsstTp>*	[0..1]			544
	Security *<Scty>*	[0..*]			546
	Identification *<Id>*	[0..1]	IdentifierSet		547
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		548
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			548
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		548
Or}	**NominalValue** *<NmnlVal>*	[1..1]			548
	Amount *<Amt>*	[1..1]	Amount	C1, C4	548
	Sign *<Sgn>*	[0..1]	Indicator		549
	UnitPrice *<UnitPric>*	[0..1]			549
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			549
	Amount *<Amt>*	[1..1]	Amount	C1, C4	550
	Sign *<Sgn>*	[0..1]	Indicator		550
Or	**Percentage** *<Pctg>*	[1..1]	Rate		550
Or	**Yield** *<Yld>*	[1..1]	Rate		550
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		551
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	551
	Quality *<Qlty>*	[0..1]	CodeSet		551
	Maturity *<Mtrty>*	[0..1]	Date		551
	Issuer *<Issr>*	[0..1]			551
	Identification *<Id>*	[0..1]	±		552
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	552
	Type *<Tp>*	[0..*]			552
{Or	**Code** *<Cd>*	[1..1]	CodeSet		552
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		553
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		553
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		553

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		553
	Cash *<Csh>*	[0..*]			553
	Amount *<Amt>*	[1..1]			554
	Amount *<Amt>*	[1..1]	Amount	C1, C4	554
	Sign *<Sgn>*	[0..1]	Indicator		554
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		555
	Commodity *<Cmmdty>*	[0..*]			555
	Classification *<Clssfctn>*	[0..1]	±		555
	Quantity *<Qty>*	[0..1]			561
	Value *<Val>*	[1..1]	Quantity		561
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		561
	UnitPrice *<UnitPric>*	[0..1]			565
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			566
	Amount *<Amt>*	[1..1]	Amount	C1, C4	566
	Sign *<Sgn>*	[0..1]	Indicator		566
Or	**Percentage** *<Pctg>*	[1..1]	Rate		566
Or	**Yield** *<Yld>*	[1..1]	Rate		567
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		567
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	567
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		567
	BasketIdentifier *<BsktIdr>*	[0..1]	±		567
Or	**BuySellBack** *<BuySellBck>*	[1..1]			568
	CollateralValueDate *<CollValDt>*	[0..1]	Date		570
	AssetType *<AsstTp>*	[0..1]			570
	Security *<Scty>*	[0..*]			572
	Identification *<Id>*	[0..1]	IdentifierSet		573
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		574
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			574
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		574
Or}	**NominalValue** *<NmnlVal>*	[1..1]			574
	Amount *<Amt>*	[1..1]	Amount	C1, C4	574

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[0..1]	Indicator		575
	UnitPrice <*UnitPric*>	[0..1]			575
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			575
	Amount <*Amt*>	[1..1]	Amount	C1, C4	576
	Sign <*Sgn*>	[0..1]	Indicator		576
Or	**Percentage** <*Pctg*>	[1..1]	Rate		576
Or	**Yield** <*Yld*>	[1..1]	Rate		576
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		577
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	577
	Quality <*Qlty*>	[0..1]	CodeSet		577
	Maturity <*Mtrty*>	[0..1]	Date		577
	Issuer <*Issr*>	[0..1]			577
	Identification <*Id*>	[0..1]	±		578
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	578
	Type <*Tp*>	[0..*]			578
{Or	**Code** <*Cd*>	[1..1]	CodeSet		578
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		579
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		579
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		579
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		579
	Cash <*Csh*>	[0..*]			579
	Amount <*Amt*>	[1..1]			580
	Amount <*Amt*>	[1..1]	Amount	C1, C4	580
	Sign <*Sgn*>	[0..1]	Indicator		580
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		581
	Commodity <*Cmmdty*>	[0..*]			581
	Classification <*Clssfctn*>	[0..1]	±		581
	Quantity <*Qty*>	[0..1]			587
	Value <*Val*>	[1..1]	Quantity		587
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		587
	UnitPrice <*UnitPric*>	[0..1]			591

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			592
	Amount *<Amt>*	[1..1]	Amount	C1, C4	592
	Sign *<Sgn>*	[0..1]	Indicator		592
Or	**Percentage** *<Pctg>*	[1..1]	Rate		592
Or	**Yield** *<Yld>*	[1..1]	Rate		593
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		593
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	593
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		593
	BasketIdentifier *<BsktIdr>*	[0..1]	±		593
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			594
{Or	**Collateralised** *<Collsd>*	[1..1]			596
	CollateralValueDate *<CollValDt>*	[0..1]	Date		598
	AssetType *<AsstTp>*	[0..1]			598
	Security *<Scty>*	[0..*]			600
	Identification *<Id>*	[0..1]	IdentifierSet		601
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		602
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			602
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		602
Or}	**NominalValue** *<NmnlVal>*	[1..1]			602
	Amount *<Amt>*	[1..1]	Amount	C1, C4	602
	Sign *<Sgn>*	[0..1]	Indicator		603
	UnitPrice *<UnitPric>*	[0..1]			603
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			603
	Amount *<Amt>*	[1..1]	Amount	C1, C4	604
	Sign *<Sgn>*	[0..1]	Indicator		604
Or	**Percentage** *<Pctg>*	[1..1]	Rate		604
Or	**Yield** *<Yld>*	[1..1]	Rate		604
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		605
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	605
	Quality *<Qlty>*	[0..1]	CodeSet		605
	Maturity *<Mtrty>*	[0..1]	Date		605

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer *<Issr>*	[0..1]			605
	Identification *<Id>*	[0..1]	±		606
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	606
	Type *<Tp>*	[0..*]			606
{Or	**Code** *<Cd>*	[1..1]	CodeSet		606
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		607
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		607
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		607
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		607
	Cash *<Csh>*	[0..*]			607
	Amount *<Amt>*	[1..1]			608
	Amount *<Amt>*	[1..1]	Amount	C1, C4	608
	Sign *<Sgn>*	[0..1]	Indicator		608
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		609
	Commodity *<Cmmdty>*	[0..*]			609
	Classification *<Clssfctn>*	[0..1]	±		609
	Quantity *<Qty>*	[0..1]			615
	Value *<Val>*	[1..1]	Quantity		615
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		615
	UnitPrice *<UnitPric>*	[0..1]			619
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			620
	Amount *<Amt>*	[1..1]	Amount	C1, C4	620
	Sign *<Sgn>*	[0..1]	Indicator		620
Or	**Percentage** *<Pctg>*	[1..1]	Rate		620
Or	**Yield** *<Yld>*	[1..1]	Rate		621
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		621
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	621
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		621
	BasketIdentifier *<BsktIdr>*	[0..1]	±		621
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		622
Or}	**MarginLending** *<MrgnLndg>*	[1..*]			622

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		623
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		624
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			624
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		624
Or}	**NominalValue** *<NmnlVal>*	[1..1]			624
	Amount *<Amt>*	[1..1]	Amount	C1, C4	624
	Sign *<Sgn>*	[0..1]	Indicator		625
	UnitPrice *<UnitPric>*	[0..1]			625
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			625
	Amount *<Amt>*	[1..1]	Amount	C1, C4	626
	Sign *<Sgn>*	[0..1]	Indicator		626
Or	**Percentage** *<Pctg>*	[1..1]	Rate		626
Or	**Yield** *<Yld>*	[1..1]	Rate		626
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		627
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	627
	Quality *<Qlty>*	[0..1]	CodeSet		627
	Maturity *<Mtrty>*	[0..1]	Date		627
	Issuer *<Issr>*	[0..1]			627
	Identification *<Id>*	[0..1]	±		628
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	628
	Type *<Tp>*	[0..*]			628
{Or	**Code** *<Cd>*	[1..1]	CodeSet		628
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		629
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		629
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		629
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		629
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	629
Or	**Correction** *<Crrctn>*	[1..1]			630
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		640
	CounterpartyData *<CtrPtyData>*	[1..1]	±		640
	LoanData *<LnData>*	[0..1]			640

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			645
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		646
	EventDate *<EvtDt>*	[0..1]	Date		646
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		646
	ClearingStatus *<ClrSts>*	[0..1]	±		647
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		647
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		647
	ValueDate *<ValDt>*	[0..1]	Date		647
	MinimumNoticePeriod *<MinNtcePrd>*	[0..1]	Quantity		648
	EarliestCallBackDate *<EarlstCallBckDt>*	[0..1]	Date		648
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		648
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		648
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		648
	Term *<Term>*	[0..*]			649
{Or	**Open** *<Opn>*	[1..1]	CodeSet		649
Or}	**Fixed** *<Fxd>*	[1..1]			649
	MaturityDate *<MtrtyDt>*	[0..1]	Date		649
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		650
	InterestRate *<IntrstRate>*	[0..1]	±		650
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		651
	TerminationDate *<TermntnDt>*	[0..1]	Date		651
Or	**BuySellBack** *<BuySellBck>*	[1..1]			651
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		652
	EventDate *<EvtDt>*	[1..1]	Date		652
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		652
	ClearingStatus *<ClrSts>*	[0..1]	±		653
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		653
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		653
	ValueDate *<ValDt>*	[0..1]	Date		653
	MaturityDate *<MtrtyDt>*	[0..1]	Date		654
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		654

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		654
	UnitPrice *<UnitPric>*	[0..1]			654
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			655
	Amount *<Amt>*	[1..1]	Amount	C1, C4	655
	Sign *<Sgn>*	[0..1]	Indicator		655
Or	**Percentage** *<Pctg>*	[1..1]	Rate		655
Or	**Yield** *<Yld>*	[1..1]	Rate		656
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		656
	TerminationDate *<TermntnDt>*	[0..1]	Date		656
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			656
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		658
	EventDate *<EvtDt>*	[1..1]	Date		659
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		659
	ClearingStatus *<ClrSts>*	[0..1]	±		659
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		659
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		659
	ValueDate *<ValDt>*	[0..1]	Date		660
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		660
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		660
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		660
	Term *<Term>*	[0..*]			661
{Or	**Open** *<Opn>*	[1..1]	CodeSet		661
Or}	**Fixed** *<Fxd>*	[1..1]			661
	MaturityDate *<MtrtyDt>*	[0..1]	Date		662
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		662
	AssetType *<AsstTp>*	[0..1]			662
	Security *<Scty>*	[0..*]			664
	Identification *<Id>*	[0..1]	IdentifierSet		665
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		665
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			666
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		666

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NominalValue** *<NmnlVal>*	[1..1]			666
	Amount *<Amt>*	[1..1]	Amount	C1, C4	666
	Sign *<Sgn>*	[0..1]	Indicator		667
	UnitPrice *<UnitPric>*	[0..1]			667
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			667
	Amount *<Amt>*	[1..1]	Amount	C1, C4	668
	Sign *<Sgn>*	[0..1]	Indicator		668
Or	**Percentage** *<Pctg>*	[1..1]	Rate		668
Or	**Yield** *<Yld>*	[1..1]	Rate		668
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		668
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	669
	Quality *<Qlty>*	[0..1]	CodeSet		669
	Maturity *<Mtrty>*	[0..1]	Date		669
	Issuer *<Issr>*	[0..1]			669
	Identification *<Id>*	[0..1]	±		670
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	670
	Type *<Tp>*	[0..*]			670
{Or	**Code** *<Cd>*	[1..1]	CodeSet		670
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		671
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		671
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		671
	Commodity *<Cmmdty>*	[0..*]			671
	Classification *<Clssfctn>*	[0..1]	±		672
	Quantity *<Qty>*	[0..1]			678
	Value *<Val>*	[1..1]	Quantity		678
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		678
	UnitPrice *<UnitPric>*	[0..1]			682
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			683
	Amount *<Amt>*	[1..1]	Amount	C1, C4	683
	Sign *<Sgn>*	[0..1]	Indicator		683
Or	**Percentage** *<Pctg>*	[1..1]	Rate		683

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Yield** <*Yld*>	[1..1]	Rate		684
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		684
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	684
	LoanValue <*LnVal*>	[0..1]	Amount	C1, C4	684
	RebateRate <*RbtRate*>	[0..1]	±		685
	LendingFee <*LndgFee*>	[0..1]	Rate		685
	TerminationDate <*TermntnDt*>	[0..1]	Date		685
Or}	**MarginLending** <*MrgnLndg*>	[1..1]			685
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		686
	EventDate <*EvtDt*>	[1..1]	Date		686
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		686
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		686
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		686
	OutstandingMarginLoanAmount <*OutsdngMrgnLnAmt*>	[0..1]	Amount	C1, C4	687
	ShortMarketValueAmount <*ShrtMktValAmt*>	[0..1]	Amount	C1, C4	687
	MarginLoanAttribute <*MrgnLnAttr*>	[0..*]	±		687
	TerminationDate <*TermntnDt*>	[0..1]	Date		688
	CollateralData <*CollData*>	[0..1]			688
{Or	**RepurchaseTrade** <*RpTrad*>	[1..1]			694
	CollateralValueDate <*CollValDt*>	[0..1]	Date		696
	AssetType <*AsstTp*>	[0..1]			696
	Security <*Scty*>	[0..*]			698
	Identification <*Id*>	[0..1]	IdentifierSet		699
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		700
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			700
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		700
Or}	**NominalValue** <*NmnlVal*>	[1..1]			700
	Amount <*Amt*>	[1..1]	Amount	C1, C4	700
	Sign <*Sgn*>	[0..1]	Indicator		701
	UnitPrice <*UnitPric*>	[0..1]			701
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			701

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	702
	Sign <*Sgn*>	[0..1]	Indicator		702
Or	**Percentage** <*Pctg*>	[1..1]	Rate		702
Or	**Yield** <*Yld*>	[1..1]	Rate		702
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		703
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	703
	Quality <*Qlty*>	[0..1]	CodeSet		703
	Maturity <*Mtrty*>	[0..1]	Date		703
	Issuer <*Issr*>	[0..1]			703
	Identification <*Id*>	[0..1]	±		704
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	704
	Type <*Tp*>	[0..*]			704
{Or	**Code** <*Cd*>	[1..1]	CodeSet		704
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		705
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		705
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		705
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		705
	Cash <*Csh*>	[0..*]			705
	Amount <*Amt*>	[1..1]			706
	Amount <*Amt*>	[1..1]	Amount	C1, C4	706
	Sign <*Sgn*>	[0..1]	Indicator		706
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		707
	Commodity <*Cmmdty*>	[0..*]			707
	Classification <*Clssfctn*>	[0..1]	±		707
	Quantity <*Qty*>	[0..1]			713
	Value <*Val*>	[1..1]	Quantity		713
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		713
	UnitPrice <*UnitPric*>	[0..1]			717
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			718
	Amount <*Amt*>	[1..1]	Amount	C1, C4	718
	Sign <*Sgn*>	[0..1]	Indicator		718

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Percentage** *<Pctg>*	[1..1]	Rate		718
Or	**Yield** *<Yld>*	[1..1]	Rate		719
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		719
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	719
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		719
	BasketIdentifier *<BsktIdr>*	[0..1]	±		719
Or	**BuySellBack** *<BuySellBck>*	[1..1]			720
	CollateralValueDate *<CollValDt>*	[0..1]	Date		722
	AssetType *<AsstTp>*	[0..1]			722
	Security *<Scty>*	[0..*]			724
	Identification *<Id>*	[0..1]	IdentifierSet		725
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		726
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			726
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		726
Or}	**NominalValue** *<NmnlVal>*	[1..1]			726
	Amount *<Amt>*	[1..1]	Amount	C1, C4	726
	Sign *<Sgn>*	[0..1]	Indicator		727
	UnitPrice *<UnitPric>*	[0..1]			727
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			727
	Amount *<Amt>*	[1..1]	Amount	C1, C4	728
	Sign *<Sgn>*	[0..1]	Indicator		728
Or	**Percentage** *<Pctg>*	[1..1]	Rate		728
Or	**Yield** *<Yld>*	[1..1]	Rate		728
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		729
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	729
	Quality *<Qlty>*	[0..1]	CodeSet		729
	Maturity *<Mtrty>*	[0..1]	Date		729
	Issuer *<Issr>*	[0..1]			729
	Identification *<Id>*	[0..1]	±		730
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	730
	Type *<Tp>*	[0..*]			730

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** <Cd>	[1..1]	CodeSet		730
Or}	**Proprietary** <Prtry>	[1..1]	Text		731
	ExclusiveArrangement <ExclsvArrgmnt>	[0..1]	Indicator		731
	AvailableForCollateralReuse <AvlblForCollReuse>	[0..1]	Indicator		731
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		731
	Cash <Csh>	[0..*]			731
	Amount <Amt>	[1..1]			732
	Amount <Amt>	[1..1]	Amount	C1, C4	732
	Sign <Sgn>	[0..1]	Indicator		732
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		733
	Commodity <Cmmdty>	[0..*]			733
	Classification <Clssfctn>	[0..1]	±		733
	Quantity <Qty>	[0..1]			739
	Value <Val>	[1..1]	Quantity		739
	UnitOfMeasure <UnitOfMeasr>	[1..1]	CodeSet		739
	UnitPrice <UnitPric>	[0..1]			743
{Or	**MonetaryValue** <MntryVal>	[1..1]			744
	Amount <Amt>	[1..1]	Amount	C1, C4	744
	Sign <Sgn>	[0..1]	Indicator		744
Or	**Percentage** <Pctg>	[1..1]	Rate		744
Or	**Yield** <Yld>	[1..1]	Rate		745
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		745
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	745
	NetExposureCollateralisationIndicator <NetXpsrCollstnInd>	[0..1]	Indicator		745
	BasketIdentifier <BsktIdr>	[0..1]	±		745
Or	**SecuritiesLending** <SctiesLndg>	[1..1]			746
{Or	**Collateralised** <Collsd>	[1..1]			748
	CollateralValueDate <CollValDt>	[0..1]	Date		750
	AssetType <AsstTp>	[0..1]			750
	Security <Scty>	[0..*]			752
	Identification <Id>	[0..1]	IdentifierSet		753

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		754
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			754
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		754
Or}	**NominalValue** *<NmnlVal>*	[1..1]			754
	Amount *<Amt>*	[1..1]	Amount	C1, C4	754
	Sign *<Sgn>*	[0..1]	Indicator		755
	UnitPrice *<UnitPric>*	[0..1]			755
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			755
	Amount *<Amt>*	[1..1]	Amount	C1, C4	756
	Sign *<Sgn>*	[0..1]	Indicator		756
Or	**Percentage** *<Pctg>*	[1..1]	Rate		756
Or	**Yield** *<Yld>*	[1..1]	Rate		756
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		757
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	757
	Quality *<Qlty>*	[0..1]	CodeSet		757
	Maturity *<Mtrty>*	[0..1]	Date		757
	Issuer *<Issr>*	[0..1]			757
	Identification *<Id>*	[0..1]	±		758
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	758
	Type *<Tp>*	[0..*]			758
{Or	**Code** *<Cd>*	[1..1]	CodeSet		758
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		759
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		759
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		759
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		759
	Cash *<Csh>*	[0..*]			759
	Amount *<Amt>*	[1..1]			760
	Amount *<Amt>*	[1..1]	Amount	C1, C4	760
	Sign *<Sgn>*	[0..1]	Indicator		760
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		761
	Commodity *<Cmmdty>*	[0..*]			761

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±		761
	Quantity <*Qty*>	[0..1]			767
	Value <*Val*>	[1..1]	Quantity		767
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		767
	UnitPrice <*UnitPric*>	[0..1]			771
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			772
	Amount <*Amt*>	[1..1]	Amount	C1, C4	772
	Sign <*Sgn*>	[0..1]	Indicator		772
Or	**Percentage** <*Pctg*>	[1..1]	Rate		772
Or	**Yield** <*Yld*>	[1..1]	Rate		773
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		773
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	773
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		773
	BasketIdentifier <*BsktIdr*>	[0..1]	±		773
Or}	**Uncollateralised** <*Uncollsd*>	[1..1]	CodeSet		774
Or}	**MarginLending** <*MrgnLndg*>	[1..*]			774
	Identification <*Id*>	[0..1]	IdentifierSet		775
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		776
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			776
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		776
Or}	**NominalValue** <*NmnlVal*>	[1..1]			776
	Amount <*Amt*>	[1..1]	Amount	C1, C4	776
	Sign <*Sgn*>	[0..1]	Indicator		777
	UnitPrice <*UnitPric*>	[0..1]			777
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			777
	Amount <*Amt*>	[1..1]	Amount	C1, C4	778
	Sign <*Sgn*>	[0..1]	Indicator		778
Or	**Percentage** <*Pctg*>	[1..1]	Rate		778
Or	**Yield** <*Yld*>	[1..1]	Rate		778
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		779
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	779

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quality *<Qlty>*	[0..1]	CodeSet		779
	Maturity *<Mtrty>*	[0..1]	Date		779
	Issuer *<Issr>*	[0..1]			779
	Identification *<Id>*	[0..1]	±		780
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	780
	Type *<Tp>*	[0..*]			780
{Or	**Code** *<Cd>*	[1..1]	CodeSet		780
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		781
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		781
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		781
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		781
	LevelType *<LvlTp>*	[1..1]	CodeSet		781
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	782
Or}	**ValuationUpdate** *<ValtnUpd>*	[1..1]			782
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		782
	CounterpartyData *<CtrPtyData>*	[1..1]	±		782
	LoanData *<LnData>*	[1..1]			783
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		783
	EventDate *<EvtDt>*	[1..1]	Date		783
	MarketValue *<MktVal>*	[1..1]	Amount	C1, C4	783
	SupplementaryData *<SplmtryData>*	[0..*]	±	C6	784

3.4.1.2.1 New <New>

Presence: [1..1]

Definition: Indicates whether transaction is reported for the first time.

New <New> contains the following **TradeNewTransaction9** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		150
	CounterpartyData *<CtrPtyData>*	[1..1]	±		150
	LoanData *<LnData>*	[1..1]			150
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			155
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		156
	EventDate *<EvtDt>*	[1..1]	Date		156
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		156
	ClearingStatus *<ClrSts>*	[0..1]	±		157
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		157
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		157
	ValueDate *<ValDt>*	[0..1]	Date		157
	MinimumNoticePeriod *<MinNtcePrd>*	[0..1]	Quantity		158
	EarliestCallBackDate *<EarlstCallBckDt>*	[0..1]	Date		158
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		158
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		158
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		158
	Term *<Term>*	[0..*]			159
{Or	**Open** *<Opn>*	[1..1]	CodeSet		159
Or}	**Fixed** *<Fxd>*	[1..1]			159
	MaturityDate *<MtrtyDt>*	[0..1]	Date		159
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		160
	InterestRate *<IntrstRate>*	[0..1]	±		160
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		161
	TerminationDate *<TermntnDt>*	[0..1]	Date		161
Or	**BuySellBack** *<BuySellBck>*	[1..1]			161
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		162
	EventDate *<EvtDt>*	[1..1]	Date		162
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		162
	ClearingStatus *<ClrSts>*	[0..1]	±		163
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		163
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValueDate *<ValDt>*	[0..1]	Date		163
	MaturityDate *<MtrtyDt>*	[0..1]	Date		164
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		164
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		164
	UnitPrice *<UnitPric>*	[0..1]			164
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			165
	Amount *<Amt>*	[1..1]	Amount	C1, C4	165
	Sign *<Sgn>*	[0..1]	Indicator		165
Or	**Percentage** *<Pctg>*	[1..1]	Rate		165
Or	**Yield** *<Yld>*	[1..1]	Rate		166
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		166
	TerminationDate *<TermntnDt>*	[0..1]	Date		166
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			166
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		168
	EventDate *<EvtDt>*	[1..1]	Date		169
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		169
	ClearingStatus *<ClrSts>*	[0..1]	±		169
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		169
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		169
	ValueDate *<ValDt>*	[0..1]	Date		170
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		170
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		170
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		170
	Term *<Term>*	[0..*]			171
{Or	**Open** *<Opn>*	[1..1]	CodeSet		171
Or}	**Fixed** *<Fxd>*	[1..1]			171
	MaturityDate *<MtrtyDt>*	[0..1]	Date		172
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		172
	AssetType *<AsstTp>*	[0..1]			172
	Security *<Scty>*	[0..*]			174
	Identification *<Id>*	[0..1]	IdentifierSet		175

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		175
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			176
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		176
Or}	**NominalValue** *<NmnlVal>*	[1..1]			176
	Amount *<Amt>*	[1..1]	Amount	C1, C4	176
	Sign *<Sgn>*	[0..1]	Indicator		177
	UnitPrice *<UnitPric>*	[0..1]			177
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			177
	Amount *<Amt>*	[1..1]	Amount	C1, C4	178
	Sign *<Sgn>*	[0..1]	Indicator		178
Or	**Percentage** *<Pctg>*	[1..1]	Rate		178
Or	**Yield** *<Yld>*	[1..1]	Rate		178
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		178
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	179
	Quality *<Qlty>*	[0..1]	CodeSet		179
	Maturity *<Mtrty>*	[0..1]	Date		179
	Issuer *<Issr>*	[0..1]			179
	Identification *<Id>*	[0..1]	±		180
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	180
	Type *<Tp>*	[0..*]			180
{Or	**Code** *<Cd>*	[1..1]	CodeSet		180
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		181
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		181
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		181
	Commodity *<Cmmdty>*	[0..*]			181
	Classification *<Clssfctn>*	[0..1]	±		182
	Quantity *<Qty>*	[0..1]			188
	Value *<Val>*	[1..1]	Quantity		188
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		188
	UnitPrice *<UnitPric>*	[0..1]			192
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			193

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	193
	Sign <*Sgn*>	[0..1]	Indicator		193
Or	**Percentage** <*Pctg*>	[1..1]	Rate		193
Or	**Yield** <*Yld*>	[1..1]	Rate		194
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		194
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	194
	LoanValue <*LnVal*>	[0..1]	Amount	C1, C4	194
	RebateRate <*RbtRate*>	[0..1]	±		195
	LendingFee <*LndgFee*>	[0..1]	Rate		195
	TerminationDate <*TermntnDt*>	[0..1]	Date		195
Or}	**MarginLending** <*MrgnLndg*>	[1..1]			195
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		196
	EventDate <*EvtDt*>	[1..1]	Date		196
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		196
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		196
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		196
	OutstandingMarginLoanAmount <*OutsdngMrgnLnAmt*>	[0..1]	Amount	C1, C4	197
	ShortMarketValueAmount <*ShrtMktValAmt*>	[0..1]	Amount	C1, C4	197
	MarginLoanAttribute <*MrgnLnAttr*>	[0..*]	±		197
	TerminationDate <*TermntnDt*>	[0..1]	Date		198
	CollateralData <*CollData*>	[0..1]			198
{Or	**RepurchaseTrade** <*RpTrad*>	[1..1]			204
	CollateralValueDate <*CollValDt*>	[0..1]	Date		206
	AssetType <*AsstTp*>	[0..1]			206
	Security <*Scty*>	[0..*]			208
	Identification <*Id*>	[0..1]	IdentifierSet		209
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		210
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			210
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		210
Or}	**NominalValue** <*NmnlVal*>	[1..1]			210
	Amount <*Amt*>	[1..1]	Amount	C1, C4	210

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		211
	UnitPrice *<UnitPric>*	[0..1]			211
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			211
	Amount *<Amt>*	[1..1]	Amount	C1, C4	212
	Sign *<Sgn>*	[0..1]	Indicator		212
Or	**Percentage** *<Pctg>*	[1..1]	Rate		212
Or	**Yield** *<Yld>*	[1..1]	Rate		212
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		213
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	213
	Quality *<Qlty>*	[0..1]	CodeSet		213
	Maturity *<Mtrty>*	[0..1]	Date		213
	Issuer *<Issr>*	[0..1]			213
	Identification *<Id>*	[0..1]	±		214
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	214
	Type *<Tp>*	[0..*]			214
{Or	**Code** *<Cd>*	[1..1]	CodeSet		214
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		215
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		215
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		215
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		215
	Cash *<Csh>*	[0..*]			215
	Amount *<Amt>*	[1..1]			216
	Amount *<Amt>*	[1..1]	Amount	C1, C4	216
	Sign *<Sgn>*	[0..1]	Indicator		216
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		217
	Commodity *<Cmmdty>*	[0..*]			217
	Classification *<Clssfctn>*	[0..1]	±		217
	Quantity *<Qty>*	[0..1]			223
	Value *<Val>*	[1..1]	Quantity		223
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		223
	UnitPrice *<UnitPric>*	[0..1]			227

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			228
	Amount *<Amt>*	[1..1]	Amount	C1, C4	228
	Sign *<Sgn>*	[0..1]	Indicator		228
Or	**Percentage** *<Pctg>*	[1..1]	Rate		228
Or	**Yield** *<Yld>*	[1..1]	Rate		229
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		229
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	229
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		229
	BasketIdentifier *<BsktIdr>*	[0..1]	±		229
Or	**BuySellBack** *<BuySellBck>*	[1..1]			230
	CollateralValueDate *<CollValDt>*	[0..1]	Date		232
	AssetType *<AsstTp>*	[0..1]			232
	Security *<Scty>*	[0..*]			234
	Identification *<Id>*	[0..1]	IdentifierSet		235
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		236
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			236
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		236
Or}	**NominalValue** *<NmnlVal>*	[1..1]			236
	Amount *<Amt>*	[1..1]	Amount	C1, C4	236
	Sign *<Sgn>*	[0..1]	Indicator		237
	UnitPrice *<UnitPric>*	[0..1]			237
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			237
	Amount *<Amt>*	[1..1]	Amount	C1, C4	238
	Sign *<Sgn>*	[0..1]	Indicator		238
Or	**Percentage** *<Pctg>*	[1..1]	Rate		238
Or	**Yield** *<Yld>*	[1..1]	Rate		238
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		239
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	239
	Quality *<Qlty>*	[0..1]	CodeSet		239
	Maturity *<Mtrty>*	[0..1]	Date		239
	Issuer *<Issr>*	[0..1]			239

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		240
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	240
	Type *<Tp>*	[0..*]			240
{Or	**Code** *<Cd>*	[1..1]	CodeSet		240
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		241
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		241
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		241
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		241
	Cash *<Csh>*	[0..*]			241
	Amount *<Amt>*	[1..1]			242
	Amount *<Amt>*	[1..1]	Amount	C1, C4	242
	Sign *<Sgn>*	[0..1]	Indicator		242
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		243
	Commodity *<Cmmdty>*	[0..*]			243
	Classification *<Clssfctn>*	[0..1]	±		243
	Quantity *<Qty>*	[0..1]			249
	Value *<Val>*	[1..1]	Quantity		249
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		249
	UnitPrice *<UnitPric>*	[0..1]			253
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			254
	Amount *<Amt>*	[1..1]	Amount	C1, C4	254
	Sign *<Sgn>*	[0..1]	Indicator		254
Or	**Percentage** *<Pctg>*	[1..1]	Rate		254
Or	**Yield** *<Yld>*	[1..1]	Rate		255
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		255
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	255
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		255
	BasketIdentifier *<BsktIdr>*	[0..1]	±		255
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			256
{Or	**Collateralised** *<Collsd>*	[1..1]			258
	CollateralValueDate *<CollValDt>*	[0..1]	Date		260

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetType *<AsstTp>*	[0..1]			260
	Security *<Scty>*	[0..*]			262
	Identification *<Id>*	[0..1]	IdentifierSet		263
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		264
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			264
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		264
Or}	**NominalValue** *<NmnlVal>*	[1..1]			264
	Amount *<Amt>*	[1..1]	Amount	C1, C4	264
	Sign *<Sgn>*	[0..1]	Indicator		265
	UnitPrice *<UnitPric>*	[0..1]			265
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			265
	Amount *<Amt>*	[1..1]	Amount	C1, C4	266
	Sign *<Sgn>*	[0..1]	Indicator		266
Or	**Percentage** *<Pctg>*	[1..1]	Rate		266
Or	**Yield** *<Yld>*	[1..1]	Rate		266
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		267
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	267
	Quality *<Qlty>*	[0..1]	CodeSet		267
	Maturity *<Mtrty>*	[0..1]	Date		267
	Issuer *<Issr>*	[0..1]			267
	Identification *<Id>*	[0..1]	±		268
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	268
	Type *<Tp>*	[0..*]			268
{Or	**Code** *<Cd>*	[1..1]	CodeSet		268
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		269
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		269
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		269
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		269
	Cash *<Csh>*	[0..*]			269
	Amount *<Amt>*	[1..1]			270
	Amount *<Amt>*	[1..1]	Amount	C1, C4	270

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		270
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		271
	Commodity *<Cmmdty>*	[0..*]			271
	Classification *<Clssfctn>*	[0..1]	±		271
	Quantity *<Qty>*	[0..1]			277
	Value *<Val>*	[1..1]	Quantity		277
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		277
	UnitPrice *<UnitPric>*	[0..1]			281
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			282
	Amount *<Amt>*	[1..1]	Amount	C1, C4	282
	Sign *<Sgn>*	[0..1]	Indicator		282
Or	**Percentage** *<Pctg>*	[1..1]	Rate		282
Or	**Yield** *<Yld>*	[1..1]	Rate		283
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		283
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	283
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		283
	BasketIdentifier *<BsktIdr>*	[0..1]	±		283
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		284
Or}	**MarginLending** *<MrgnLndg>*	[1..*]			284
	Identification *<Id>*	[0..1]	IdentifierSet		285
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		286
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			286
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		286
Or}	**NominalValue** *<NmnlVal>*	[1..1]			286
	Amount *<Amt>*	[1..1]	Amount	C1, C4	286
	Sign *<Sgn>*	[0..1]	Indicator		287
	UnitPrice *<UnitPric>*	[0..1]			287
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			287
	Amount *<Amt>*	[1..1]	Amount	C1, C4	288
	Sign *<Sgn>*	[0..1]	Indicator		288
Or	**Percentage** *<Pctg>*	[1..1]	Rate		288

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	**Yield** <*Yld*>	[1..1]	Rate		288
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		289
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	289
	Quality <*Qlty*>	[0..1]	CodeSet		289
	Maturity <*Mtrty*>	[0..1]	Date		289
	Issuer <*Issr*>	[0..1]			289
	Identification <*Id*>	[0..1]	±		290
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	290
	Type <*Tp*>	[0..*]			290
{Or	**Code** <*Cd*>	[1..1]	CodeSet		290
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		291
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		291
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		291
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		291
	LevelType <*LvlTp*>	[1..1]	CodeSet		291
	SupplementaryData <*SplmtryData*>	[0..*]	±	C6	292

3.4.1.2.1.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

3.4.1.2.1.2 CounterpartyData <CtrPtyData>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyData <CtrPtyData> contains the following elements (see "CounterpartyData76" on page 1467 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		1468
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		1468
	CounterpartyData <*CtrPtyData*>	[1..2]	±		1468

3.4.1.2.1.3 LoanData <LnData>

Presence: [1..1]

Definition: Details of the loan used for financing the transaction.

LoanData <LnData> contains one of the following **TransactionLoanData17Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			155
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		156
	EventDate *<EvtDt>*	[1..1]	Date		156
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		156
	ClearingStatus *<ClrSts>*	[0..1]	±		157
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		157
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		157
	ValueDate *<ValDt>*	[0..1]	Date		157
	MinimumNoticePeriod *<MinNtcePrd>*	[0..1]	Quantity		158
	EarliestCallBackDate *<EarlstCallBckDt>*	[0..1]	Date		158
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		158
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		158
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		158
	Term *<Term>*	[0..*]			159
{Or	**Open** *<Opn>*	[1..1]	CodeSet		159
Or}	**Fixed** *<Fxd>*	[1..1]			159
	MaturityDate *<MtrtyDt>*	[0..1]	Date		159
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		160
	InterestRate *<IntrstRate>*	[0..1]	±		160
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		161
	TerminationDate *<TermntnDt>*	[0..1]	Date		161
Or	**BuySellBack** *<BuySellBck>*	[1..1]			161
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		162
	EventDate *<EvtDt>*	[1..1]	Date		162
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		162
	ClearingStatus *<ClrSts>*	[0..1]	±		163
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		163
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		163
	ValueDate *<ValDt>*	[0..1]	Date		163
	MaturityDate *<MtrtyDt>*	[0..1]	Date		164
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		164

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		164
	UnitPrice *<UnitPric>*	[0..1]			164
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			165
	Amount *<Amt>*	[1..1]	Amount	C1, C4	165
	Sign *<Sgn>*	[0..1]	Indicator		165
Or	**Percentage** *<Pctg>*	[1..1]	Rate		165
Or	**Yield** *<Yld>*	[1..1]	Rate		166
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		166
	TerminationDate *<TermntnDt>*	[0..1]	Date		166
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			166
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		168
	EventDate *<EvtDt>*	[1..1]	Date		169
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		169
	ClearingStatus *<ClrSts>*	[0..1]	±		169
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		169
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		169
	ValueDate *<ValDt>*	[0..1]	Date		170
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		170
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		170
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		170
	Term *<Term>*	[0..*]			171
{Or	**Open** *<Opn>*	[1..1]	CodeSet		171
Or}	**Fixed** *<Fxd>*	[1..1]			171
	MaturityDate *<MtrtyDt>*	[0..1]	Date		172
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		172
	AssetType *<AsstTp>*	[0..1]			172
	Security *<Scty>*	[0..*]			174
	Identification *<Id>*	[0..1]	IdentifierSet		175
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		175
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			176
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		176

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NominalValue** *<NmnlVal>*	[1..1]			176
	Amount *<Amt>*	[1..1]	Amount	C1, C4	176
	Sign *<Sgn>*	[0..1]	Indicator		177
	UnitPrice *<UnitPric>*	[0..1]			177
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			177
	Amount *<Amt>*	[1..1]	Amount	C1, C4	178
	Sign *<Sgn>*	[0..1]	Indicator		178
Or	**Percentage** *<Pctg>*	[1..1]	Rate		178
Or	**Yield** *<Yld>*	[1..1]	Rate		178
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		178
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	179
	Quality *<Qlty>*	[0..1]	CodeSet		179
	Maturity *<Mtrty>*	[0..1]	Date		179
	Issuer *<Issr>*	[0..1]			179
	Identification *<Id>*	[0..1]	±		180
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	180
	Type *<Tp>*	[0..*]			180
{Or	**Code** *<Cd>*	[1..1]	CodeSet		180
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		181
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		181
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		181
	Commodity *<Cmmdty>*	[0..*]			181
	Classification *<Clssfctn>*	[0..1]	±		182
	Quantity *<Qty>*	[0..1]			188
	Value *<Val>*	[1..1]	Quantity		188
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		188
	UnitPrice *<UnitPric>*	[0..1]			192
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			193
	Amount *<Amt>*	[1..1]	Amount	C1, C4	193
	Sign *<Sgn>*	[0..1]	Indicator		193
Or	**Percentage** *<Pctg>*	[1..1]	Rate		193

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Yield** <*Yld*>	[1..1]	Rate		194
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		194
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	194
	LoanValue <*LnVal*>	[0..1]	Amount	C1, C4	194
	RebateRate <*RbtRate*>	[0..1]	±		195
	LendingFee <*LndgFee*>	[0..1]	Rate		195
	TerminationDate <*TermntnDt*>	[0..1]	Date		195
Or}	**MarginLending** <*MrgnLndg*>	[1..1]			195
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		196
	EventDate <*EvtDt*>	[1..1]	Date		196
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		196
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		196
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		196
	OutstandingMarginLoanAmount <*OutsdngMrgnLnAmt*>	[0..1]	Amount	C1, C4	197
	ShortMarketValueAmount <*ShrtMktValAmt*>	[0..1]	Amount	C1, C4	197
	MarginLoanAttribute <*MrgnLnAttr*>	[0..*]	±		197
	TerminationDate <*TermntnDt*>	[0..1]	Date		198

3.4.1.2.1.3.1 RepurchaseTrade <RpTrad>

Presence: [1..1]

Definition: Details of the repurchase trade transaction.

RepurchaseTrade <RpTrad> contains the following **LoanData94** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		156
	EventDate <*EvtDt*>	[1..1]	Date		156
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		156
	ClearingStatus <*ClrSts*>	[0..1]	±		157
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		157
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		157
	ValueDate <*ValDt*>	[0..1]	Date		157
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Quantity		158
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	Date		158
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		158
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		158
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		158
	Term <*Term*>	[0..*]			159
{Or	**Open** <*Opn*>	[1..1]	CodeSet		159
Or}	**Fixed** <*Fxd*>	[1..1]			159
	MaturityDate <*MtrtyDt*>	[0..1]	Date		159
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		160
	InterestRate <*IntrstRate*>	[0..1]	±		160
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		161
	TerminationDate <*TermntnDt*>	[0..1]	Date		161

3.4.1.2.1.3.1.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

Definition: Unique Trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

3.4.1.2.1.3.1.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

3.4.1.2.1.3.1.3 ExecutionDateTime <ExctnDtTm>

Presence: [1..1]

Definition: Indicates the date and time when the contract was executed.

Datatype: "ISODateTime" on page 1514

3.4.1.2.1.3.1.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared10Choice" on page 1424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]			1425
	CCP <*CCP*>	[0..1]	±		1425
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		1425
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1425
	PortfolioCode <*PrtflCd*>	[0..1]	Text		1426
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		1426

3.4.1.2.1.3.1.5 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the trading venue where the transaction was executed.

Datatype: "MICIdentifier" on page 1515

3.4.1.2.1.3.1.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement6" on page 1373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1373
{Or	Type <*Tp*>	[1..1]	CodeSet		1373
Or}	Proprietary <*Prtry*>	[1..1]	Text		1373
	Version <*Vrsn*>	[0..1]	Text		1373
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1374

3.4.1.2.1.3.1.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the

case of rollover of transaction open term, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 1513

3.4.1.2.1.3.1.8 MinimumNoticePeriod <MinNtcePrd>

Presence: [0..1]

Definition: Minimum number of business days that one of the counterparties has to inform about the termination of the transaction.

Datatype: "Max20PositiveNumber" on page 1516

3.4.1.2.1.3.1.9 EarliestCallBackDate <EarlstCallBckDt>

Presence: [0..1]

Definition: Earliest date that the cash lender has the right to call back a portion of the amount of money or to terminate the transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.1.3.1.10 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the secured financing transaction is subject to a general or special collateral arrangement.

Datatype: "SpecialCollateral1Code" on page 1508

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

3.4.1.2.1.3.1.11 DeliveryByValue <DlvryByVal>

Presence: [0..1]

Definition: Indicates whether the transaction was settled using the Delivery-by-Value (DBV) mechanism.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.1.3.1.12 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Delivery method of the collateral.

Datatype: "CollateralDeliveryMethod1Code" on page 1497

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.

CodeName	Name	Definition
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

3.4.1.2.1.3.1.13 Term <Term>

Presence: [0..*]

Definition: Period before or at the end of which the loan should be repaid or renegotiated for another term.

Term <Term> contains one of the following **ContractTerm3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Open** <*Opn*>	[1..1]	CodeSet		159
Or}	**Fixed** <*Fxd*>	[1..1]			159
	MaturityDate <*MtrtyDt*>	[0..1]	Date		159
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		160

3.4.1.2.1.3.1.13.1 Open <Opn>

Presence: [1..1]

Definition: Transaction is open term, that is, has no fixed maturity date.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

3.4.1.2.1.3.1.13.2 Fixed <Fxd>

Presence: [1..1]

Definition: Transaction is fixed term with a contractually agreed maturity date.

Fixed <Fxd> contains the following **FixedTermContract2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MaturityDate <*MtrtyDt*>	[0..1]	Date		159
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		160

3.4.1.2.1.3.1.13.2.1 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the secured financing transaction. This information shall not be reported for open term agreements.

Datatype: "ISODate" on page 1513

3.4.1.2.1.3.1.13.2.2 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Indication whether the counterparties to the transaction have agreed to an evergreen or extendable agreement.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

3.4.1.2.1.3.1.14 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Interest rate of the loan.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate20Choice" on page 1450 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]			1451
	Rate <*Rate*>	[0..1]	Rate		1451
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1451
Or}	Floating <*Fltg*>	[1..1]			1452
	ReferenceRate <*RefRate*>	[0..1]			1452
{Or	Index <*Indx*>	[1..1]	CodeSet		1452
Or}	Name <*Nm*>	[1..1]	Text		1454
	Term <*Term*>	[0..1]	±		1455
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1455
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1455
	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		1455
	RateAdjustment <*RateAdjstmnt*>	[0..*]			1455
	Rate <*Rate*>	[1..1]	Rate		1456
	AdjustmentDate <*AdjstmntDt*>	[1..1]	Date		1456
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1456

3.4.1.2.1.3.1.15 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Amount of money to be settled as of the start date and maturity date of the transaction.

PrincipalAmount <PrncplAmt> contains the following elements (see "PrincipalAmount2" on page 1428 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueDateAmount <*ValDtAmt*>	[0..1]	Amount	C1, C4	1428
	MaturityDateAmount <*MtrtyDtAmt*>	[0..1]	Amount	C1, C4	1429

3.4.1.2.1.3.1.16 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 1513

3.4.1.2.1.3.2 BuySellBack <BuySellBck>

Presence: [1..1]

Definition: Details of the buy sell back transaction.

BuySellBack <BuySellBck> contains the following **LoanData97** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		162
	EventDate <*EvtDt*>	[1..1]	Date		162
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		162
	ClearingStatus <*ClrSts*>	[0..1]	±		163
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		163
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		163
	ValueDate <*ValDt*>	[0..1]	Date		163
	MaturityDate <*MtrtyDt*>	[0..1]	Date		164
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		164
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		164
	UnitPrice <*UnitPric*>	[0..1]			164
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			165
	Amount <*Amt*>	[1..1]	Amount	C1, C4	165
	Sign <*Sgn*>	[0..1]	Indicator		165
Or	**Percentage** <*Pctg*>	[1..1]	Rate		165
Or	**Yield** <*Yld*>	[1..1]	Rate		166
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		166
	TerminationDate <*TermntnDt*>	[0..1]	Date		166

3.4.1.2.1.3.2.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

3.4.1.2.1.3.2.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

3.4.1.2.1.3.2.3 ExecutionDateTime <ExctnDtTm>

Presence: [1..1]

Definition: Indicates the date and time when the contract was executed.

Datatype: "ISODateTime" on page 1514

3.4.1.2.1.3.2.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared10Choice" on page 1424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]			1425
	CCP <*CCP*>	[0..1]	±		1425
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		1425
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1425
	PortfolioCode <*PrtflCd*>	[0..1]	Text		1426
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		1426

3.4.1.2.1.3.2.5 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the venue where the transaction was executed.

Datatype: "MICIdentifier" on page 1515

3.4.1.2.1.3.2.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement6" on page 1373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1373
{Or	Type <*Tp*>	[1..1]	CodeSet		1373
Or}	Proprietary <*Prtry*>	[1..1]	Text		1373
	Version <*Vrsn*>	[0..1]	Text		1373
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1374

3.4.1.2.1.3.2.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of open term transactions, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 1513

3.4.1.2.1.3.2.8 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.1.3.2.9 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the transaction is subject to a general collateral arrangement.

Datatype: "SpecialCollateral1Code" on page 1508

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

3.4.1.2.1.3.2.10 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Amount of money to be settled as of the start date and maturity date of the transaction.

PrincipalAmount <PrncplAmt> contains the following elements (see "PrincipalAmount2" on page 1428 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueDateAmount <*ValDtAmt*>	[0..1]	Amount	C1, C4	1428
	MaturityDateAmount <*MtrtyDtAmt*>	[0..1]	Amount	C1, C4	1429

3.4.1.2.1.3.2.11 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			165
	Amount <*Amt*>	[1..1]	Amount	C1, C4	165
	Sign <*Sgn*>	[0..1]	Indicator		165
Or	**Percentage** <*Pctg*>	[1..1]	Rate		165
Or	**Yield** <*Yld*>	[1..1]	Rate		166
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		166

3.4.1.2.1.3.2.11.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	165
	Sign <*Sgn*>	[0..1]	Indicator		165

3.4.1.2.1.3.2.11.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.3.2.11.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.1.3.2.11.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.3.2.11.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.3.2.11.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.1.3.2.12 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 1513

3.4.1.2.1.3.3 SecuritiesLending <SctiesLndg>

Presence: [1..1]

Definition: Details of the securities lending transaction.

SecuritiesLending <SctiesLndg> contains the following **LoanData87** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		168
	EventDate <*EvtDt*>	[1..1]	Date		169
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		169
	ClearingStatus <*ClrSts*>	[0..1]	±		169
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		169
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		169
	ValueDate <*ValDt*>	[0..1]	Date		170
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		170
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		170
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		170
	Term <*Term*>	[0..*]			171
{Or	**Open** <*Opn*>	[1..1]	CodeSet		171
Or}	**Fixed** <*Fxd*>	[1..1]			171
	MaturityDate <*MtrtyDt*>	[0..1]	Date		172
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		172
	AssetType <*AsstTp*>	[0..1]			172
	Security <*Scty*>	[0..*]			174
	Identification <*Id*>	[0..1]	IdentifierSet		175
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		175
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			176
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		176
Or}	**NominalValue** <*NmnlVal*>	[1..1]			176
	Amount <*Amt*>	[1..1]	Amount	C1, C4	176
	Sign <*Sgn*>	[0..1]	Indicator		177
	UnitPrice <*UnitPric*>	[0..1]			177
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			177
	Amount <*Amt*>	[1..1]	Amount	C1, C4	178
	Sign <*Sgn*>	[0..1]	Indicator		178
Or	**Percentage** <*Pctg*>	[1..1]	Rate		178
Or	**Yield** <*Yld*>	[1..1]	Rate		178
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		178

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	179
	Quality <*Qlty*>	[0..1]	CodeSet		179
	Maturity <*Mtrty*>	[0..1]	Date		179
	Issuer <*Issr*>	[0..1]			179
	Identification <*Id*>	[0..1]	±		180
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	180
	Type <*Tp*>	[0..*]			180
{Or	**Code** <*Cd*>	[1..1]	CodeSet		180
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		181
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		181
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		181
	Commodity <*Cmmdty*>	[0..*]			181
	Classification <*Clssfctn*>	[0..1]	±		182
	Quantity <*Qty*>	[0..1]			188
	Value <*Val*>	[1..1]	Quantity		188
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		188
	UnitPrice <*UnitPric*>	[0..1]			192
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			193
	Amount <*Amt*>	[1..1]	Amount	C1, C4	193
	Sign <*Sgn*>	[0..1]	Indicator		193
Or	**Percentage** <*Pctg*>	[1..1]	Rate		193
Or	**Yield** <*Yld*>	[1..1]	Rate		194
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		194
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	194
	LoanValue <*LnVal*>	[0..1]	Amount	C1, C4	194
	RebateRate <*RbtRate*>	[0..1]	±		195
	LendingFee <*LndgFee*>	[0..1]	Rate		195
	TerminationDate <*TermntnDt*>	[0..1]	Date		195

3.4.1.2.1.3.3.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

3.4.1.2.1.3.3.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

3.4.1.2.1.3.3.3 ExecutionDateTime <ExctnDtTm>

Presence: [1..1]

Definition: Indicates the date and time when the contract was executed.

Datatype: "ISODateTime" on page 1514

3.4.1.2.1.3.3.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared10Choice" on page 1424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]			1425
	CCP <*CCP*>	[0..1]	±		1425
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		1425
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1425
	PortfolioCode <*PrtflCd*>	[0..1]	Text		1426
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		1426

3.4.1.2.1.3.3.5 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the venue where the transaction was executed.

Datatype: "MICIdentifier" on page 1515

3.4.1.2.1.3.3.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement6" on page 1373 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]			1373
{Or	Type *<Tp>*	[1..1]	CodeSet		1373
Or}	Proprietary *<Prtry>*	[1..1]	Text		1373
	Version *<Vrsn>*	[0..1]	Text		1373
	OtherMasterAgreementDetails *<OthrMstrAgrmtDtls>*	[0..1]	Text		1374

3.4.1.2.1.3.3.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of open term transactions, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 1513

3.4.1.2.1.3.3.8 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the secured financing transaction is subject to a general collateral arrangement.

Datatype: "SpecialCollateral1Code" on page 1508

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

3.4.1.2.1.3.3.9 DeliveryByValue <DlvryByVal>

Presence: [0..1]

Definition: This field specifies whether the transaction was settled using the Delivery-by-Value (DBV) mechanism.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.1.3.3.10 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Specifies whether the collateral is subject to a title transfer collateral arrangement, a securities interest collateral arrangement, or a securities interest with the right of use.

Datatype: "CollateralDeliveryMethod1Code" on page 1497

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

3.4.1.2.1.3.3.11 Term <Term>

Presence: [0..*]

Definition: Indication whether the transaction is open term or, i.e. has no fixed maturity date, or fixed term with a contractually agreed maturity date.

Term <Term> contains one of the following **ContractTerm3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Open** *<Opn>*	[1..1]	CodeSet		171
Or}	**Fixed** *<Fxd>*	[1..1]			171
	MaturityDate *<MtrtyDt>*	[0..1]	Date		172
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		172

3.4.1.2.1.3.3.11.1 Open <Opn>

Presence: [1..1]

Definition: Transaction is open term, that is, has no fixed maturity date.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

3.4.1.2.1.3.3.11.2 Fixed <Fxd>

Presence: [1..1]

Definition: Transaction is fixed term with a contractually agreed maturity date.

Fixed <Fxd> contains the following **FixedTermContract2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MaturityDate *<MtrtyDt>*	[0..1]	Date		172
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		172

3.4.1.2.1.3.3.11.2.1 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the secured financing transaction. This information shall not be reported for open term agreements.

Datatype: "ISODate" on page 1513

3.4.1.2.1.3.3.11.2.2 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Indication whether the counterparties to the transaction have agreed to an evergreen or extendable agreement.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

3.4.1.2.1.3.3.12 AssetType <AsstTp>

Presence: [0..1]

Definition: Indication of the type of assets subject of the transaction.

AssetType <AsstTp> contains the following **SecurityCommodity8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Security *<Scty>*	[0..*]			174
	Identification *<Id>*	[0..1]	IdentifierSet		175
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		175
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			176
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		176
Or}	**NominalValue** *<NmnlVal>*	[1..1]			176
	Amount *<Amt>*	[1..1]	Amount	C1, C4	176
	Sign *<Sgn>*	[0..1]	Indicator		177
	UnitPrice *<UnitPric>*	[0..1]			177
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			177
	Amount *<Amt>*	[1..1]	Amount	C1, C4	178
	Sign *<Sgn>*	[0..1]	Indicator		178
Or	**Percentage** *<Pctg>*	[1..1]	Rate		178
Or	**Yield** *<Yld>*	[1..1]	Rate		178
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		178
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	179
	Quality *<Qlty>*	[0..1]	CodeSet		179
	Maturity *<Mtrty>*	[0..1]	Date		179
	Issuer *<Issr>*	[0..1]			179
	Identification *<Id>*	[0..1]	±		180
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	180
	Type *<Tp>*	[0..*]			180
{Or	**Code** *<Cd>*	[1..1]	CodeSet		180
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		181
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		181
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		181
	Commodity *<Cmmdty>*	[0..*]			181
	Classification *<Clssfctn>*	[0..1]	±		182
	Quantity *<Qty>*	[0..1]			188
	Value *<Val>*	[1..1]	Quantity		188
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		188

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnitPrice <*UnitPric*>	[0..1]			192
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			193
	Amount <*Amt*>	[1..1]	Amount	C1, C4	193
	Sign <*Sgn*>	[0..1]	Indicator		193
Or	**Percentage** <*Pctg*>	[1..1]	Rate		193
Or	**Yield** <*Yld*>	[1..1]	Rate		194
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		194
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	194

3.4.1.2.1.3.3.12.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities being subject to the transaction.

Security <Scty> contains the following **Security15** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		175
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		175
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			176
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		176
Or}	**NominalValue** <*NmnlVal*>	[1..1]			176
	Amount <*Amt*>	[1..1]	Amount	C1, C4	176
	Sign <*Sgn*>	[0..1]	Indicator		177
	UnitPrice <*UnitPric*>	[0..1]			177
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			177
	Amount <*Amt*>	[1..1]	Amount	C1, C4	178
	Sign <*Sgn*>	[0..1]	Indicator		178
Or	**Percentage** <*Pctg*>	[1..1]	Rate		178
Or	**Yield** <*Yld*>	[1..1]	Rate		178
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		178
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	179
	Quality <*Qlty*>	[0..1]	CodeSet		179
	Maturity <*Mtrty*>	[0..1]	Date		179
	Issuer <*Issr*>	[0..1]			179
	Identification <*Id*>	[0..1]	±		180
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	180
	Type <*Tp*>	[0..*]			180
{Or	**Code** <*Cd*>	[1..1]	CodeSet		180
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		181
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		181
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		181

3.4.1.2.1.3.3.12.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.1.3.3.12.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.1.3.3.12.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		176
Or}	**NominalValue** <*NmnlVal*>	[1..1]			176
	Amount <*Amt*>	[1..1]	Amount	C1, C4	176
	Sign <*Sgn*>	[0..1]	Indicator		177

3.4.1.2.1.3.3.12.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.1.3.3.12.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	176
	Sign <*Sgn*>	[0..1]	Indicator		177

3.4.1.2.1.3.3.12.1.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.3.3.12.1.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.1.3.3.12.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			177
	Amount <*Amt*>	[1..1]	Amount	C1, C4	178
	Sign <*Sgn*>	[0..1]	Indicator		178
Or	**Percentage** <*Pctg*>	[1..1]	Rate		178
Or	**Yield** <*Yld*>	[1..1]	Rate		178
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		178

3.4.1.2.1.3.3.12.1.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	178
	Sign <*Sgn*>	[0..1]	Indicator		178

3.4.1.2.1.3.3.12.1.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.3.3.12.1.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.1.3.3.12.1.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.3.3.12.1.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.3.3.12.1.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.1.3.3.12.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.3.3.12.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.1.3.3.12.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.1.3.3.12.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		180
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	180

3.4.1.2.1.3.3.12.1.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

3.4.1.2.1.3.3.12.1.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.1.3.3.12.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		180
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		181

3.4.1.2.1.3.3.12.1.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.1.3.3.12.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.1.3.3.12.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.1.3.3.12.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.1.3.3.12.2 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities being subject to the transaction.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification *<Clssfctn>*	[0..1]	±		182
	Quantity *<Qty>*	[0..1]			188
	Value *<Val>*	[1..1]	Quantity		188
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		188
	UnitPrice *<UnitPric>*	[0..1]			192
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			193
	Amount *<Amt>*	[1..1]	Amount	C1, C4	193
	Sign *<Sgn>*	[0..1]	Indicator		193
Or	**Percentage** *<Pctg>*	[1..1]	Rate		193
Or	**Yield** *<Yld>*	[1..1]	Rate		194
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		194
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	194

3.4.1.2.1.3.3.12.2.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]			1380
{Or	GrainOilSeed <*GrnOilSeed*>	[1..1]			1382
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1382
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1382
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1382
Or	Soft <*Soft*>	[1..1]			1383
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1383
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1383
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1383
Or	Potato <*Ptt*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1384
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1384
Or	OliveOil <*OlvOil*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1385
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1385
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1385
Or	Dairy <*Dairy*>	[1..1]			1385
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Forestry <*Frstry*>	[1..1]			1386
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Seafood <*Sfd*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1387
Or	LiveStock <*LiveStock*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
Or	Grain <*Grn*>	[1..1]			1388
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

3.4.1.2.1.3.3.12.2.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		188
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		188

3.4.1.2.1.3.3.12.2.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.1.3.3.12.2.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

3.4.1.2.1.3.3.12.2.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			193
	Amount <*Amt*>	[1..1]	Amount	C1, C4	193
	Sign <*Sgn*>	[0..1]	Indicator		193
Or	**Percentage** <*Pctg*>	[1..1]	Rate		193
Or	**Yield** <*Yld*>	[1..1]	Rate		194
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		194

3.4.1.2.1.3.3.12.2.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	193
	Sign <*Sgn*>	[0..1]	Indicator		193

3.4.1.2.1.3.3.12.2.3.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.3.3.12.2.3.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.1.3.3.12.2.3.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.3.3.12.2.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.3.3.12.2.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.1.3.3.12.2.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.3.3.13 LoanValue <LnVal>

Presence: [0..1]

Definition: Specifies loan value, that is the quantity or nominal amount multiplied by the price.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.3.3.14 RebateRate <RbtRate>

Presence: [0..1]

Definition: Rate agreed to be paid by the lender for the reinvestment of the cash collateral minus lending fee.

RebateRate <RbtRate> contains one of the following elements (see "InterestRate20Choice" on page 1450 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]			1451
	Rate <*Rate*>	[0..1]	Rate		1451
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1451
Or}	Floating <*Fltg*>	[1..1]			1452
	ReferenceRate <*RefRate*>	[0..1]			1452
{Or	Index <*Indx*>	[1..1]	CodeSet		1452
Or}	Name <*Nm*>	[1..1]	Text		1454
	Term <*Term*>	[0..1]	±		1455
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1455
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1455
	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		1455
	RateAdjustment <*RateAdjstmnt*>	[0..*]			1455
	Rate <*Rate*>	[1..1]	Rate		1456
	AdjustmentDate <*AdjstmntDt*>	[1..1]	Date		1456
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1456

3.4.1.2.1.3.3.15 LendingFee <LndgFee>

Presence: [0..1]

Definition: Fee that the borrower of the security or commodity pays to the lender.

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.3.3.16 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 1513

3.4.1.2.1.3.4 MarginLending <MrgnLndg>

Presence: [1..1]

Definition: Details of the margin lending transaction.

MarginLending <MrgnLndg> contains the following **LoanData80** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		196
	EventDate <*EvtDt*>	[1..1]	Date		196
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		196
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		196
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		196
	OutstandingMarginLoanAmount <*OutsdngMrgnLnAmt*>	[0..1]	Amount	C1, C4	197
	ShortMarketValueAmount <*ShrtMktValAmt*>	[0..1]	Amount	C1, C4	197
	MarginLoanAttribute <*MrgnLnAttr*>	[0..*]	±		197
	TerminationDate <*TermntnDt*>	[0..1]	Date		198

3.4.1.2.1.3.4.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

3.4.1.2.1.3.4.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

3.4.1.2.1.3.4.3 ExecutionDateTime <ExctnDtTm>

Presence: [1..1]

Definition: Indicates the date and time when the contract was executed.

Datatype: "ISODateTime" on page 1514

3.4.1.2.1.3.4.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the trading venue where the transaction was executed.

Datatype: "MICIdentifier" on page 1515

3.4.1.2.1.3.4.5 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Specifies whether the collateral is subject to a title transfer collateral arrangement, a securities interest collateral arrangement, or a securities interest with the right of use.

Datatype: "CollateralDeliveryMethod1Code" on page 1497

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

3.4.1.2.1.3.4.6 OutstandingMarginLoanAmount <OutsdngMrgnLnAmt>

Presence: [0..1]

Definition: Total amount of margin loans in base currency.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.3.4.7 ShortMarketValueAmount <ShrtMktValAmt>

Presence: [0..1]

Definition: Market value of short position in base currency.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.3.4.8 MarginLoanAttribute <MrgnLnAttr>

Presence: [0..*]

Definition: Data on amount and interest rates of the transaction.

MarginLoanAttribute <MrgnLnAttr> contains the following elements (see "InterestRate3" on page 1445 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]			1445
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1445
	Sign <*Sgn*>	[0..1]	Indicator		1445
	InterestRate <*IntrstRate*>	[1..1]	±		1446

3.4.1.2.1.3.4.9 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 1513

3.4.1.2.1.4 CollateralData <CollData>

Presence: [0..1]

Definition: Information on collateral used in the transaction.

CollateralData <CollData> contains one of the following **TransactionCollateralData14Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			204
	CollateralValueDate *<CollValDt>*	[0..1]	Date		206
	AssetType *<AsstTp>*	[0..1]			206
	Security *<Scty>*	[0..*]			208
	Identification *<Id>*	[0..1]	IdentifierSet		209
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		210
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			210
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		210
Or}	**NominalValue** *<NmnlVal>*	[1..1]			210
	Amount *<Amt>*	[1..1]	Amount	C1, C4	210
	Sign *<Sgn>*	[0..1]	Indicator		211
	UnitPrice *<UnitPric>*	[0..1]			211
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			211
	Amount *<Amt>*	[1..1]	Amount	C1, C4	212
	Sign *<Sgn>*	[0..1]	Indicator		212
Or	**Percentage** *<Pctg>*	[1..1]	Rate		212
Or	**Yield** *<Yld>*	[1..1]	Rate		212
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		213
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	213
	Quality *<Qlty>*	[0..1]	CodeSet		213
	Maturity *<Mtrty>*	[0..1]	Date		213
	Issuer *<Issr>*	[0..1]			213
	Identification *<Id>*	[0..1]	±		214
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	214
	Type *<Tp>*	[0..*]			214
{Or	**Code** *<Cd>*	[1..1]	CodeSet		214
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		215
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		215
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		215
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		215

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Cash *<Csh>*	[0..*]			215
	Amount *<Amt>*	[1..1]			216
	Amount *<Amt>*	[1..1]	Amount	C1, C4	216
	Sign *<Sgn>*	[0..1]	Indicator		216
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		217
	Commodity *<Cmmdty>*	[0..*]			217
	Classification *<Clssfctn>*	[0..1]	±		217
	Quantity *<Qty>*	[0..1]			223
	Value *<Val>*	[1..1]	Quantity		223
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		223
	UnitPrice *<UnitPric>*	[0..1]			227
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			228
	Amount *<Amt>*	[1..1]	Amount	C1, C4	228
	Sign *<Sgn>*	[0..1]	Indicator		228
Or	**Percentage** *<Pctg>*	[1..1]	Rate		228
Or	**Yield** *<Yld>*	[1..1]	Rate		229
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		229
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	229
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		229
	BasketIdentifier *<BsktIdr>*	[0..1]	±		229
Or	**BuySellBack** *<BuySellBck>*	[1..1]			230
	CollateralValueDate *<CollValDt>*	[0..1]	Date		232
	AssetType *<AsstTp>*	[0..1]			232
	Security *<Scty>*	[0..*]			234
	Identification *<Id>*	[0..1]	IdentifierSet		235
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		236
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			236
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		236
Or}	**NominalValue** *<NmnlVal>*	[1..1]			236
	Amount *<Amt>*	[1..1]	Amount	C1, C4	236
	Sign *<Sgn>*	[0..1]	Indicator		237

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitPrice *<UnitPric>*	[0..1]			237
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			237
	Amount *<Amt>*	[1..1]	Amount	C1, C4	238
	Sign *<Sgn>*	[0..1]	Indicator		238
Or	**Percentage** *<Pctg>*	[1..1]	Rate		238
Or	**Yield** *<Yld>*	[1..1]	Rate		238
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		239
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	239
	Quality *<Qlty>*	[0..1]	CodeSet		239
	Maturity *<Mtrty>*	[0..1]	Date		239
	Issuer *<Issr>*	[0..1]			239
	Identification *<Id>*	[0..1]	±		240
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	240
	Type *<Tp>*	[0..*]			240
{Or	**Code** *<Cd>*	[1..1]	CodeSet		240
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		241
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		241
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		241
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		241
	Cash *<Csh>*	[0..*]			241
	Amount *<Amt>*	[1..1]			242
	Amount *<Amt>*	[1..1]	Amount	C1, C4	242
	Sign *<Sgn>*	[0..1]	Indicator		242
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		243
	Commodity *<Cmmdty>*	[0..*]			243
	Classification *<Clssfctn>*	[0..1]	±		243
	Quantity *<Qty>*	[0..1]			249
	Value *<Val>*	[1..1]	Quantity		249
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		249
	UnitPrice *<UnitPric>*	[0..1]			253
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			254

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	254
	Sign <*Sgn*>	[0..1]	Indicator		254
Or	**Percentage** <*Pctg*>	[1..1]	Rate		254
Or	**Yield** <*Yld*>	[1..1]	Rate		255
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		255
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	255
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		255
	BasketIdentifier <*BsktIdr*>	[0..1]	±		255
Or	**SecuritiesLending** <*SctiesLndg*>	[1..1]			256
{Or	**Collateralised** <*Collsd*>	[1..1]			258
	CollateralValueDate <*CollValDt*>	[0..1]	Date		260
	AssetType <*AsstTp*>	[0..1]			260
	Security <*Scty*>	[0..*]			262
	Identification <*Id*>	[0..1]	IdentifierSet		263
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		264
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			264
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		264
Or}	**NominalValue** <*NmnlVal*>	[1..1]			264
	Amount <*Amt*>	[1..1]	Amount	C1, C4	264
	Sign <*Sgn*>	[0..1]	Indicator		265
	UnitPrice <*UnitPric*>	[0..1]			265
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			265
	Amount <*Amt*>	[1..1]	Amount	C1, C4	266
	Sign <*Sgn*>	[0..1]	Indicator		266
Or	**Percentage** <*Pctg*>	[1..1]	Rate		266
Or	**Yield** <*Yld*>	[1..1]	Rate		266
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		267
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	267
	Quality <*Qlty*>	[0..1]	CodeSet		267
	Maturity <*Mtrty*>	[0..1]	Date		267
	Issuer <*Issr*>	[0..1]			267

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		268
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	268
	Type *<Tp>*	[0..*]			268
{Or	**Code** *<Cd>*	[1..1]	CodeSet		268
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		269
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		269
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		269
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		269
	Cash *<Csh>*	[0..*]			269
	Amount *<Amt>*	[1..1]			270
	Amount *<Amt>*	[1..1]	Amount	C1, C4	270
	Sign *<Sgn>*	[0..1]	Indicator		270
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		271
	Commodity *<Cmmdty>*	[0..*]			271
	Classification *<Clssfctn>*	[0..1]	±		271
	Quantity *<Qty>*	[0..1]			277
	Value *<Val>*	[1..1]	Quantity		277
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		277
	UnitPrice *<UnitPric>*	[0..1]			281
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			282
	Amount *<Amt>*	[1..1]	Amount	C1, C4	282
	Sign *<Sgn>*	[0..1]	Indicator		282
Or	**Percentage** *<Pctg>*	[1..1]	Rate		282
Or	**Yield** *<Yld>*	[1..1]	Rate		283
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		283
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	283
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		283
	BasketIdentifier *<BsktIdr>*	[0..1]	±		283
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		284
Or}	**MarginLending** *<MrgnLndg>*	[1..*]			284
	Identification *<Id>*	[0..1]	IdentifierSet		285

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		286
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			286
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		286
Or}	**NominalValue** *<NmnlVal>*	[1..1]			286
	Amount *<Amt>*	[1..1]	Amount	C1, C4	286
	Sign *<Sgn>*	[0..1]	Indicator		287
	UnitPrice *<UnitPric>*	[0..1]			287
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			287
	Amount *<Amt>*	[1..1]	Amount	C1, C4	288
	Sign *<Sgn>*	[0..1]	Indicator		288
Or	**Percentage** *<Pctg>*	[1..1]	Rate		288
Or	**Yield** *<Yld>*	[1..1]	Rate		288
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		289
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	289
	Quality *<Qlty>*	[0..1]	CodeSet		289
	Maturity *<Mtrty>*	[0..1]	Date		289
	Issuer *<Issr>*	[0..1]			289
	Identification *<Id>*	[0..1]	±		290
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	290
	Type *<Tp>*	[0..*]			290
{Or	**Code** *<Cd>*	[1..1]	CodeSet		290
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		291
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		291
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		291
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		291

3.4.1.2.1.4.1 RepurchaseTrade <RpTrad>

Presence: [1..1]

Definition: Data on collateral used for the repurchase trade transaction.

RepurchaseTrade <RpTrad> contains the following **Collateral35** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralValueDate <*CollValDt*>	[0..1]	Date		206
	AssetType <*AsstTp*>	[0..1]			206
	Security <*Scty*>	[0..*]			208
	Identification <*Id*>	[0..1]	IdentifierSet		209
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		210
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			210
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		210
Or}	**NominalValue** <*NmnlVal*>	[1..1]			210
	Amount <*Amt*>	[1..1]	Amount	C1, C4	210
	Sign <*Sgn*>	[0..1]	Indicator		211
	UnitPrice <*UnitPric*>	[0..1]			211
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			211
	Amount <*Amt*>	[1..1]	Amount	C1, C4	212
	Sign <*Sgn*>	[0..1]	Indicator		212
Or	**Percentage** <*Pctg*>	[1..1]	Rate		212
Or	**Yield** <*Yld*>	[1..1]	Rate		212
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		213
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	213
	Quality <*Qlty*>	[0..1]	CodeSet		213
	Maturity <*Mtrty*>	[0..1]	Date		213
	Issuer <*Issr*>	[0..1]			213
	Identification <*Id*>	[0..1]	±		214
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	214
	Type <*Tp*>	[0..*]			214
{Or	**Code** <*Cd*>	[1..1]	CodeSet		214
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		215
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		215
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		215
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		215
	Cash <*Csh*>	[0..*]			215
	Amount <*Amt*>	[1..1]			216

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	216
	Sign *<Sgn>*	[0..1]	Indicator		216
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		217
	Commodity *<Cmmdty>*	[0..*]			217
	Classification *<Clssfctn>*	[0..1]	±		217
	Quantity *<Qty>*	[0..1]			223
	Value *<Val>*	[1..1]	Quantity		223
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		223
	UnitPrice *<UnitPric>*	[0..1]			227
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			228
	Amount *<Amt>*	[1..1]	Amount	C1, C4	228
	Sign *<Sgn>*	[0..1]	Indicator		228
Or	**Percentage** *<Pctg>*	[1..1]	Rate		228
Or	**Yield** *<Yld>*	[1..1]	Rate		229
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		229
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	229
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		229
	BasketIdentifier *<BsktIdr>*	[0..1]	±		229

3.4.1.2.1.4.1.1 CollateralValueDate <CollValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.1.4.1.2 AssetType <AsstTp>

Presence: [0..1]

Definition: Indication of the type of collateral component.

AssetType <AsstTp> contains the following **CollateralType14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Security *<Scty>*	[0..*]			208
	Identification *<Id>*	[0..1]	IdentifierSet		209
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		210
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			210
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		210
Or}	**NominalValue** *<NmnlVal>*	[1..1]			210
	Amount *<Amt>*	[1..1]	Amount	C1, C4	210
	Sign *<Sgn>*	[0..1]	Indicator		211
	UnitPrice *<UnitPric>*	[0..1]			211
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			211
	Amount *<Amt>*	[1..1]	Amount	C1, C4	212
	Sign *<Sgn>*	[0..1]	Indicator		212
Or	**Percentage** *<Pctg>*	[1..1]	Rate		212
Or	**Yield** *<Yld>*	[1..1]	Rate		212
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		213
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	213
	Quality *<Qlty>*	[0..1]	CodeSet		213
	Maturity *<Mtrty>*	[0..1]	Date		213
	Issuer *<Issr>*	[0..1]			213
	Identification *<Id>*	[0..1]	±		214
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	214
	Type *<Tp>*	[0..*]			214
{Or	**Code** *<Cd>*	[1..1]	CodeSet		214
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		215
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		215
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		215
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		215
	Cash *<Csh>*	[0..*]			215
	Amount *<Amt>*	[1..1]			216
	Amount *<Amt>*	[1..1]	Amount	C1, C4	216
	Sign *<Sgn>*	[0..1]	Indicator		216

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		217
	Commodity <*Cmmdty*>	[0..*]			217
	Classification <*Clssfctn*>	[0..1]	±		217
	Quantity <*Qty*>	[0..1]			223
	Value <*Val*>	[1..1]	Quantity		223
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		223
	UnitPrice <*UnitPric*>	[0..1]			227
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			228
	Amount <*Amt*>	[1..1]	Amount	C1, C4	228
	Sign <*Sgn*>	[0..1]	Indicator		228
Or	**Percentage** <*Pctg*>	[1..1]	Rate		228
Or	**Yield** <*Yld*>	[1..1]	Rate		229
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		229
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	229

3.4.1.2.1.4.1.2.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities and related fields used as a collateral.

Security <Scty> contains the following **Security16** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		209
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		210
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			210
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		210
Or}	**NominalValue** <*NmnlVal*>	[1..1]			210
	Amount <*Amt*>	[1..1]	Amount	C1, C4	210
	Sign <*Sgn*>	[0..1]	Indicator		211
	UnitPrice <*UnitPric*>	[0..1]			211
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			211
	Amount <*Amt*>	[1..1]	Amount	C1, C4	212
	Sign <*Sgn*>	[0..1]	Indicator		212
Or	**Percentage** <*Pctg*>	[1..1]	Rate		212
Or	**Yield** <*Yld*>	[1..1]	Rate		212
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		213
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	213
	Quality <*Qlty*>	[0..1]	CodeSet		213
	Maturity <*Mtrty*>	[0..1]	Date		213
	Issuer <*Issr*>	[0..1]			213
	Identification <*Id*>	[0..1]	±		214
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	214
	Type <*Tp*>	[0..*]			214
{Or	**Code** <*Cd*>	[1..1]	CodeSet		214
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		215
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		215
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		215
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		215

3.4.1.2.1.4.1.2.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.1.4.1.2.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.1.4.1.2.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		210
Or}	**NominalValue** <*NmnlVal*>	[1..1]			210
	Amount <*Amt*>	[1..1]	Amount	C1, C4	210
	Sign <*Sgn*>	[0..1]	Indicator		211

3.4.1.2.1.4.1.2.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.1.4.1.2.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	210
	Sign <*Sgn*>	[0..1]	Indicator		211

3.4.1.2.1.4.1.2.1.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.1.2.1.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.1.4.1.2.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			211
	Amount <*Amt*>	[1..1]	Amount	C1, C4	212
	Sign <*Sgn*>	[0..1]	Indicator		212
Or	**Percentage** <*Pctg*>	[1..1]	Rate		212
Or	**Yield** <*Yld*>	[1..1]	Rate		212
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		213

3.4.1.2.1.4.1.2.1.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	212
	Sign <*Sgn*>	[0..1]	Indicator		212

3.4.1.2.1.4.1.2.1.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.1.2.1.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.1.4.1.2.1.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.1.2.1.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.1.2.1.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.1.4.1.2.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.1.2.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.1.4.1.2.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.1.4.1.2.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		214
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	214

3.4.1.2.1.4.1.2.1.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

3.4.1.2.1.4.1.2.1.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.1.4.1.2.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		214
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		215

3.4.1.2.1.4.1.2.1.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.1.4.1.2.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.1.4.1.2.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.1.4.1.2.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.1.4.1.2.1.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.1.2.2 Cash <Csh>

Presence: [0..*]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Cash <Csh> contains the following **AmountHaircutMargin1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]			216
	Amount <*Amt*>	[1..1]	Amount	C1, C4	216
	Sign <*Sgn*>	[0..1]	Indicator		216
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		217

3.4.1.2.1.4.1.2.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Amount <Amt> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	216
	Sign <*Sgn*>	[0..1]	Indicator		216

3.4.1.2.1.4.1.2.2.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.1.2.2.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.1.4.1.2.2.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.1.2.3 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities and related fields used as a collateral.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±		217
	Quantity <*Qty*>	[0..1]			223
	Value <*Val*>	[1..1]	Quantity		223
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		223
	UnitPrice <*UnitPric*>	[0..1]			227
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			228
	Amount <*Amt*>	[1..1]	Amount	C1, C4	228
	Sign <*Sgn*>	[0..1]	Indicator		228
Or	**Percentage** <*Pctg*>	[1..1]	Rate		228
Or	**Yield** <*Yld*>	[1..1]	Rate		229
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		229
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	229

3.4.1.2.1.4.1.2.3.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]			1380
{Or	GrainOilSeed *<GrnOilSeed>*	[1..1]			1382
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1382
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1382
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1382
Or	Soft *<Soft>*	[1..1]			1383
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1383
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1383
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1383
Or	Potato *<Ptt>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1384
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1384
Or	OliveOil *<OlvOil>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1385
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1385
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1385
Or	Dairy *<Dairy>*	[1..1]			1385
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Forestry *<Frstry>*	[1..1]			1386
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Seafood *<Sfd>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1387
Or	LiveStock *<LiveStock>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1388
Or	Grain *<Grn>*	[1..1]			1388
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

3.4.1.2.1.4.1.2.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		223
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		223

3.4.1.2.1.4.1.2.3.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.1.4.1.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

3.4.1.2.1.4.1.2.3.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			228
	Amount <*Amt*>	[1..1]	Amount	C1, C4	228
	Sign <*Sgn*>	[0..1]	Indicator		228
Or	**Percentage** <*Pctg*>	[1..1]	Rate		228
Or	**Yield** <*Yld*>	[1..1]	Rate		229
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		229

3.4.1.2.1.4.1.2.3.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	228
	Sign <*Sgn*>	[0..1]	Indicator		228

3.4.1.2.1.4.1.2.3.3.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.1.2.3.3.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.1.4.1.2.3.3.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.1.2.3.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.1.2.3.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.1.4.1.2.3.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.1.3 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.1.4.1.4 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Identification of the collateral basket.

BasketIdentifier <BsktIdr> contains one of the following elements (see "SecurityIdentification26Choice" on page 1479 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	IdentifierSet		1479
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		1479

3.4.1.2.1.4.2 BuySellBack <BuySellBck>

Presence: [1..1]

Definition: Data on collateral used for the buy sell back transaction.

BuySellBack <BuySellBck> contains the following **Collateral35** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralValueDate <*CollValDt*>	[0..1]	Date		232
	AssetType <*AsstTp*>	[0..1]			232
	Security <*Scty*>	[0..*]			234
	Identification <*Id*>	[0..1]	IdentifierSet		235
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		236
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			236
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		236
Or}	**NominalValue** <*NmnlVal*>	[1..1]			236
	Amount <*Amt*>	[1..1]	Amount	C1, C4	236
	Sign <*Sgn*>	[0..1]	Indicator		237
	UnitPrice <*UnitPric*>	[0..1]			237
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			237
	Amount <*Amt*>	[1..1]	Amount	C1, C4	238
	Sign <*Sgn*>	[0..1]	Indicator		238
Or	**Percentage** <*Pctg*>	[1..1]	Rate		238
Or	**Yield** <*Yld*>	[1..1]	Rate		238
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		239
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	239
	Quality <*Qlty*>	[0..1]	CodeSet		239
	Maturity <*Mtrty*>	[0..1]	Date		239
	Issuer <*Issr*>	[0..1]			239
	Identification <*Id*>	[0..1]	±		240
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	240
	Type <*Tp*>	[0..*]			240
{Or	**Code** <*Cd*>	[1..1]	CodeSet		240
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		241
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		241
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		241
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		241
	Cash <*Csh*>	[0..*]			241
	Amount <*Amt*>	[1..1]			242

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	242
	Sign <*Sgn*>	[0..1]	Indicator		242
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		243
	Commodity <*Cmmdty*>	[0..*]			243
	Classification <*Clssfctn*>	[0..1]	±		243
	Quantity <*Qty*>	[0..1]			249
	Value <*Val*>	[1..1]	Quantity		249
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		249
	UnitPrice <*UnitPric*>	[0..1]			253
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			254
	Amount <*Amt*>	[1..1]	Amount	C1, C4	254
	Sign <*Sgn*>	[0..1]	Indicator		254
Or	**Percentage** <*Pctg*>	[1..1]	Rate		254
Or	**Yield** <*Yld*>	[1..1]	Rate		255
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		255
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	255
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		255
	BasketIdentifier <*BsktIdr*>	[0..1]	±		255

3.4.1.2.1.4.2.1 CollateralValueDate <CollValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.1.4.2.2 AssetType <AsstTp>

Presence: [0..1]

Definition: Indication of the type of collateral component.

AssetType <AsstTp> contains the following **CollateralType14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Security <Scty>	[0..*]			234
	Identification <Id>	[0..1]	IdentifierSet		235
	ClassificationType <ClssfctnTp>	[0..1]	IdentifierSet		236
	QuantityOrNominalValue <QtyOrNmnlVal>	[0..1]			236
{Or	**Quantity** <Qty>	[1..1]	Quantity		236
Or}	**NominalValue** <NmnlVal>	[1..1]			236
	Amount <Amt>	[1..1]	Amount	C1, C4	236
	Sign <Sgn>	[0..1]	Indicator		237
	UnitPrice <UnitPric>	[0..1]			237
{Or	**MonetaryValue** <MntryVal>	[1..1]			237
	Amount <Amt>	[1..1]	Amount	C1, C4	238
	Sign <Sgn>	[0..1]	Indicator		238
Or	**Percentage** <Pctg>	[1..1]	Rate		238
Or	**Yield** <Yld>	[1..1]	Rate		238
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		239
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	239
	Quality <Qlty>	[0..1]	CodeSet		239
	Maturity <Mtrty>	[0..1]	Date		239
	Issuer <Issr>	[0..1]			239
	Identification <Id>	[0..1]	±		240
	JurisdictionCountry <JursdctnCtry>	[1..1]	CodeSet	C3	240
	Type <Tp>	[0..*]			240
{Or	**Code** <Cd>	[1..1]	CodeSet		240
Or}	**Proprietary** <Prtry>	[1..1]	Text		241
	ExclusiveArrangement <ExclsvArrgmnt>	[0..1]	Indicator		241
	AvailableForCollateralReuse <AvlblForCollReuse>	[0..1]	Indicator		241
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		241
	Cash <Csh>	[0..*]			241
	Amount <Amt>	[1..1]			242
	Amount <Amt>	[1..1]	Amount	C1, C4	242
	Sign <Sgn>	[0..1]	Indicator		242

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		243
	Commodity *<Cmmdty>*	[0..*]			243
	Classification *<Clssfctn>*	[0..1]	±		243
	Quantity *<Qty>*	[0..1]			249
	Value *<Val>*	[1..1]	Quantity		249
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		249
	UnitPrice *<UnitPric>*	[0..1]			253
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			254
	Amount *<Amt>*	[1..1]	Amount	C1, C4	254
	Sign *<Sgn>*	[0..1]	Indicator		254
Or	**Percentage** *<Pctg>*	[1..1]	Rate		254
Or	**Yield** *<Yld>*	[1..1]	Rate		255
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		255
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	255

3.4.1.2.1.4.2.2.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities and related fields used as a collateral.

Security <Scty> contains the following **Security16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		235
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		236
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			236
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		236
Or}	**NominalValue** *<NmnlVal>*	[1..1]			236
	Amount *<Amt>*	[1..1]	Amount	C1, C4	236
	Sign *<Sgn>*	[0..1]	Indicator		237
	UnitPrice *<UnitPric>*	[0..1]			237
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			237
	Amount *<Amt>*	[1..1]	Amount	C1, C4	238
	Sign *<Sgn>*	[0..1]	Indicator		238
Or	**Percentage** *<Pctg>*	[1..1]	Rate		238
Or	**Yield** *<Yld>*	[1..1]	Rate		238
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		239
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	239
	Quality *<Qlty>*	[0..1]	CodeSet		239
	Maturity *<Mtrty>*	[0..1]	Date		239
	Issuer *<Issr>*	[0..1]			239
	Identification *<Id>*	[0..1]	±		240
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	240
	Type *<Tp>*	[0..*]			240
{Or	**Code** *<Cd>*	[1..1]	CodeSet		240
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		241
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		241
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		241
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		241

3.4.1.2.1.4.2.2.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.1.4.2.2.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.1.4.2.2.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		236
Or}	**NominalValue** <*NmnlVal*>	[1..1]			236
	Amount <*Amt*>	[1..1]	Amount	C1, C4	236
	Sign <*Sgn*>	[0..1]	Indicator		237

3.4.1.2.1.4.2.2.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.1.4.2.2.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	236
	Sign <*Sgn*>	[0..1]	Indicator		237

3.4.1.2.1.4.2.2.1.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.2.2.1.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.1.4.2.2.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			237
	Amount <*Amt*>	[1..1]	Amount	C1, C4	238
	Sign <*Sgn*>	[0..1]	Indicator		238
Or	**Percentage** <*Pctg*>	[1..1]	Rate		238
Or	**Yield** <*Yld*>	[1..1]	Rate		238
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		239

3.4.1.2.1.4.2.2.1.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	238
	Sign *<Sgn>*	[0..1]	Indicator		238

3.4.1.2.1.4.2.2.1.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.2.2.1.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.1.4.2.2.1.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.2.2.1.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.2.2.1.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.1.4.2.2.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.2.2.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.1.4.2.2.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.1.4.2.2.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		240
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	240

3.4.1.2.1.4.2.2.1.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

3.4.1.2.1.4.2.2.1.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.1.4.2.2.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		240
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		241

3.4.1.2.1.4.2.2.1.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.1.4.2.2.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.1.4.2.2.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.1.4.2.2.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.1.4.2.2.1.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.2.2.2 Cash <Csh>

Presence: [0..*]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Cash <Csh> contains the following **AmountHaircutMargin1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]			242
	Amount *<Amt>*	[1..1]	Amount	C1, C4	242
	Sign *<Sgn>*	[0..1]	Indicator		242
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		243

3.4.1.2.1.4.2.2.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Amount <Amt> contains the following **AmountAndDirection53** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	242
	Sign *<Sgn>*	[0..1]	Indicator		242

3.4.1.2.1.4.2.2.2.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.2.2.2.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.1.4.2.2.2.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.2.2.3 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities and related fields used as a collateral.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±		243
	Quantity <*Qty*>	[0..1]			249
	Value <*Val*>	[1..1]	Quantity		249
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		249
	UnitPrice <*UnitPric*>	[0..1]			253
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			254
	Amount <*Amt*>	[1..1]	Amount	C1, C4	254
	Sign <*Sgn*>	[0..1]	Indicator		254
Or	**Percentage** <*Pctg*>	[1..1]	Rate		254
Or	**Yield** <*Yld*>	[1..1]	Rate		255
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		255
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	255

3.4.1.2.1.4.2.2.3.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]			1380
{Or	GrainOilSeed <*GrnOilSeed*>	[1..1]			1382
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1382
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1382
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1382
Or	Soft <*Soft*>	[1..1]			1383
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1383
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1383
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1383
Or	Potato <*Ptt*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1384
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1384
Or	OliveOil <*OlvOil*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1385
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1385
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1385
Or	Dairy <*Dairy*>	[1..1]			1385
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Forestry <*Frstry*>	[1..1]			1386
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Seafood <*Sfd*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1387
Or	LiveStock <*LiveStock*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
Or	Grain <*Grn*>	[1..1]			1388
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

3.4.1.2.1.4.2.2.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		249
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		249

3.4.1.2.1.4.2.2.3.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.1.4.2.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

3.4.1.2.1.4.2.2.3.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			254
	Amount <*Amt*>	[1..1]	Amount	C1, C4	254
	Sign <*Sgn*>	[0..1]	Indicator		254
Or	**Percentage** <*Pctg*>	[1..1]	Rate		254
Or	**Yield** <*Yld*>	[1..1]	Rate		255
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		255

3.4.1.2.1.4.2.2.3.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	254
	Sign <*Sgn*>	[0..1]	Indicator		254

3.4.1.2.1.4.2.2.3.3.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.2.2.3.3.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.1.4.2.2.3.3.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.2.2.3.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.2.2.3.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.1.4.2.2.3.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.2.3 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.1.4.2.4 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Identification of the collateral basket.

BasketIdentifier <BsktIdr> contains one of the following elements (see "SecurityIdentification26Choice" on page 1479 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	IdentifierSet		1479
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		1479

3.4.1.2.1.4.3 SecuritiesLending <SctiesLndg>

Presence: [1..1]

Definition: Data on collateral used for the securities lending transaction.

SecuritiesLending <SctiesLndg> contains one of the following **CollateralFlag10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Collateralised** *<Collsd>*	[1..1]			258
	CollateralValueDate *<CollValDt>*	[0..1]	Date		260
	AssetType *<AsstTp>*	[0..1]			260
	Security *<Scty>*	[0..*]			262
	Identification *<Id>*	[0..1]	IdentifierSet		263
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		264
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			264
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		264
Or}	**NominalValue** *<NmnlVal>*	[1..1]			264
	Amount *<Amt>*	[1..1]	Amount	C1, C4	264
	Sign *<Sgn>*	[0..1]	Indicator		265
	UnitPrice *<UnitPric>*	[0..1]			265
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			265
	Amount *<Amt>*	[1..1]	Amount	C1, C4	266
	Sign *<Sgn>*	[0..1]	Indicator		266
Or	**Percentage** *<Pctg>*	[1..1]	Rate		266
Or	**Yield** *<Yld>*	[1..1]	Rate		266
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		267
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	267
	Quality *<Qlty>*	[0..1]	CodeSet		267
	Maturity *<Mtrty>*	[0..1]	Date		267
	Issuer *<Issr>*	[0..1]			267
	Identification *<Id>*	[0..1]	±		268
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	268
	Type *<Tp>*	[0..*]			268
{Or	**Code** *<Cd>*	[1..1]	CodeSet		268
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		269
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		269
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		269
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		269
	Cash *<Csh>*	[0..*]			269

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]			270
	Amount *<Amt>*	[1..1]	Amount	C1, C4	270
	Sign *<Sgn>*	[0..1]	Indicator		270
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		271
	Commodity *<Cmmdty>*	[0..*]			271
	Classification *<Clssfctn>*	[0..1]	±		271
	Quantity *<Qty>*	[0..1]			277
	Value *<Val>*	[1..1]	Quantity		277
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		277
	UnitPrice *<UnitPric>*	[0..1]			281
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			282
	Amount *<Amt>*	[1..1]	Amount	C1, C4	282
	Sign *<Sgn>*	[0..1]	Indicator		282
Or	**Percentage** *<Pctg>*	[1..1]	Rate		282
Or	**Yield** *<Yld>*	[1..1]	Rate		283
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		283
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	283
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		283
	BasketIdentifier *<BsktIdr>*	[0..1]	±		283
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		284

3.4.1.2.1.4.3.1 Collateralised <Collsd>

Presence: [1..1]

Definition: Data on collateralised securities.

Collateralised <Collsd> contains the following **CollaterisedData8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralValueDate *<CollValDt>*	[0..1]	Date		260
	AssetType *<AsstTp>*	[0..1]			260
	Security *<Scty>*	[0..*]			262
	Identification *<Id>*	[0..1]	IdentifierSet		263
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		264
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			264
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		264
Or}	**NominalValue** *<NmnlVal>*	[1..1]			264
	Amount *<Amt>*	[1..1]	Amount	C1, C4	264
	Sign *<Sgn>*	[0..1]	Indicator		265
	UnitPrice *<UnitPric>*	[0..1]			265
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			265
	Amount *<Amt>*	[1..1]	Amount	C1, C4	266
	Sign *<Sgn>*	[0..1]	Indicator		266
Or	**Percentage** *<Pctg>*	[1..1]	Rate		266
Or	**Yield** *<Yld>*	[1..1]	Rate		266
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		267
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	267
	Quality *<Qlty>*	[0..1]	CodeSet		267
	Maturity *<Mtrty>*	[0..1]	Date		267
	Issuer *<Issr>*	[0..1]			267
	Identification *<Id>*	[0..1]	±		268
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	268
	Type *<Tp>*	[0..*]			268
{Or	**Code** *<Cd>*	[1..1]	CodeSet		268
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		269
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		269
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		269
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		269
	Cash *<Csh>*	[0..*]			269
	Amount *<Amt>*	[1..1]			270

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	270
	Sign *<Sgn>*	[0..1]	Indicator		270
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		271
	Commodity *<Cmmdty>*	[0..*]			271
	Classification *<Clssfctn>*	[0..1]	±		271
	Quantity *<Qty>*	[0..1]			277
	Value *<Val>*	[1..1]	Quantity		277
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		277
	UnitPrice *<UnitPric>*	[0..1]			281
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			282
	Amount *<Amt>*	[1..1]	Amount	C1, C4	282
	Sign *<Sgn>*	[0..1]	Indicator		282
Or	**Percentage** *<Pctg>*	[1..1]	Rate		282
Or	**Yield** *<Yld>*	[1..1]	Rate		283
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		283
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	283
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		283
	BasketIdentifier *<BsktIdr>*	[0..1]	±		283

3.4.1.2.1.4.3.1.1 CollateralValueDate <CollValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the securities financing transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.1.4.3.1.2 AssetType <AsstTp>

Presence: [0..1]

Definition: Specification on the type of asset used as collateral.

AssetType <AsstTp> contains the following **CollateralType14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Security <Scty>	[0..*]			262
	Identification <Id>	[0..1]	IdentifierSet		263
	ClassificationType <ClssfctnTp>	[0..1]	IdentifierSet		264
	QuantityOrNominalValue <QtyOrNmnlVal>	[0..1]			264
{Or	**Quantity** <Qty>	[1..1]	Quantity		264
Or}	**NominalValue** <NmnlVal>	[1..1]			264
	Amount <Amt>	[1..1]	Amount	C1, C4	264
	Sign <Sgn>	[0..1]	Indicator		265
	UnitPrice <UnitPric>	[0..1]			265
{Or	**MonetaryValue** <MntryVal>	[1..1]			265
	Amount <Amt>	[1..1]	Amount	C1, C4	266
	Sign <Sgn>	[0..1]	Indicator		266
Or	**Percentage** <Pctg>	[1..1]	Rate		266
Or	**Yield** <Yld>	[1..1]	Rate		266
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		267
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	267
	Quality <Qlty>	[0..1]	CodeSet		267
	Maturity <Mtrty>	[0..1]	Date		267
	Issuer <Issr>	[0..1]			267
	Identification <Id>	[0..1]	±		268
	JurisdictionCountry <JursdctnCtry>	[1..1]	CodeSet	C3	268
	Type <Tp>	[0..*]			268
{Or	**Code** <Cd>	[1..1]	CodeSet		268
Or}	**Proprietary** <Prtry>	[1..1]	Text		269
	ExclusiveArrangement <ExclsvArrgmnt>	[0..1]	Indicator		269
	AvailableForCollateralReuse <AvlblForCollReuse>	[0..1]	Indicator		269
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		269
	Cash <Csh>	[0..*]			269
	Amount <Amt>	[1..1]			270
	Amount <Amt>	[1..1]	Amount	C1, C4	270
	Sign <Sgn>	[0..1]	Indicator		270

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		271
	Commodity <*Cmmdty*>	[0..*]			271
	Classification <*Clssfctn*>	[0..1]	±		271
	Quantity <*Qty*>	[0..1]			277
	Value <*Val*>	[1..1]	Quantity		277
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		277
	UnitPrice <*UnitPric*>	[0..1]			281
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			282
	Amount <*Amt*>	[1..1]	Amount	C1, C4	282
	Sign <*Sgn*>	[0..1]	Indicator		282
Or	**Percentage** <*Pctg*>	[1..1]	Rate		282
Or	**Yield** <*Yld*>	[1..1]	Rate		283
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		283
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	283

3.4.1.2.1.4.3.1.2.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities and related fields used as a collateral.

Security <Scty> contains the following **Security16** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		263
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		264
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			264
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		264
Or}	**NominalValue** <*NmnlVal*>	[1..1]			264
	Amount <*Amt*>	[1..1]	Amount	C1, C4	264
	Sign <*Sgn*>	[0..1]	Indicator		265
	UnitPrice <*UnitPric*>	[0..1]			265
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			265
	Amount <*Amt*>	[1..1]	Amount	C1, C4	266
	Sign <*Sgn*>	[0..1]	Indicator		266
Or	**Percentage** <*Pctg*>	[1..1]	Rate		266
Or	**Yield** <*Yld*>	[1..1]	Rate		266
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		267
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	267
	Quality <*Qlty*>	[0..1]	CodeSet		267
	Maturity <*Mtrty*>	[0..1]	Date		267
	Issuer <*Issr*>	[0..1]			267
	Identification <*Id*>	[0..1]	±		268
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	268
	Type <*Tp*>	[0..*]			268
{Or	**Code** <*Cd*>	[1..1]	CodeSet		268
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		269
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		269
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		269
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		269

3.4.1.2.1.4.3.1.2.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.1.4.3.1.2.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.1.4.3.1.2.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		264
Or}	**NominalValue** <*NmnlVal*>	[1..1]			264
	Amount <*Amt*>	[1..1]	Amount	C1, C4	264
	Sign <*Sgn*>	[0..1]	Indicator		265

3.4.1.2.1.4.3.1.2.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.1.4.3.1.2.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	264
	Sign <*Sgn*>	[0..1]	Indicator		265

3.4.1.2.1.4.3.1.2.1.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.3.1.2.1.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.1.4.3.1.2.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			265
	Amount <*Amt*>	[1..1]	Amount	C1, C4	266
	Sign <*Sgn*>	[0..1]	Indicator		266
Or	**Percentage** <*Pctg*>	[1..1]	Rate		266
Or	**Yield** <*Yld*>	[1..1]	Rate		266
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		267

3.4.1.2.1.4.3.1.2.1.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	266
	Sign <*Sgn*>	[0..1]	Indicator		266

3.4.1.2.1.4.3.1.2.1.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.3.1.2.1.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.1.4.3.1.2.1.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.3.1.2.1.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.3.1.2.1.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.1.4.3.1.2.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.3.1.2.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.1.4.3.1.2.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.1.4.3.1.2.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		268
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	268

3.4.1.2.1.4.3.1.2.1.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

3.4.1.2.1.4.3.1.2.1.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.1.4.3.1.2.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		268
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		269

3.4.1.2.1.4.3.1.2.1.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.1.4.3.1.2.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.1.4.3.1.2.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.1.4.3.1.2.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.1.4.3.1.2.1.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.3.1.2.2 Cash <Csh>

Presence: [0..*]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Cash <Csh> contains the following **AmountHaircutMargin1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]			270
	Amount *<Amt>*	[1..1]	Amount	C1, C4	270
	Sign *<Sgn>*	[0..1]	Indicator		270
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		271

3.4.1.2.1.4.3.1.2.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Amount <Amt> contains the following **AmountAndDirection53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	270
	Sign *<Sgn>*	[0..1]	Indicator		270

3.4.1.2.1.4.3.1.2.2.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.3.1.2.2.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.1.4.3.1.2.2.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.3.1.2.3 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities and related fields used as a collateral.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±		271
	Quantity <*Qty*>	[0..1]			277
	Value <*Val*>	[1..1]	Quantity		277
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		277
	UnitPrice <*UnitPric*>	[0..1]			281
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			282
	Amount <*Amt*>	[1..1]	Amount	C1, C4	282
	Sign <*Sgn*>	[0..1]	Indicator		282
Or	**Percentage** <*Pctg*>	[1..1]	Rate		282
Or	**Yield** <*Yld*>	[1..1]	Rate		283
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		283
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	283

3.4.1.2.1.4.3.1.2.3.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]			1380
{Or	GrainOilSeed *<GrnOilSeed>*	[1..1]			1382
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1382
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1382
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1382
Or	Soft *<Soft>*	[1..1]			1383
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1383
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1383
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1383
Or	Potato *<Ptt>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1384
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1384
Or	OliveOil *<OlvOil>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1385
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1385
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1385
Or	Dairy *<Dairy>*	[1..1]			1385
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Forestry *<Frstry>*	[1..1]			1386
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Seafood *<Sfd>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1387
Or	LiveStock *<LiveStock>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1388
Or	Grain *<Grn>*	[1..1]			1388
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

3.4.1.2.1.4.3.1.2.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		277
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		277

3.4.1.2.1.4.3.1.2.3.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.1.4.3.1.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

3.4.1.2.1.4.3.1.2.3.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			282
	Amount <*Amt*>	[1..1]	Amount	C1, C4	282
	Sign <*Sgn*>	[0..1]	Indicator		282
Or	**Percentage** <*Pctg*>	[1..1]	Rate		282
Or	**Yield** <*Yld*>	[1..1]	Rate		283
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		283

3.4.1.2.1.4.3.1.2.3.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	282
	Sign <*Sgn*>	[0..1]	Indicator		282

3.4.1.2.1.4.3.1.2.3.3.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.3.1.2.3.3.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.1.4.3.1.2.3.3.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.3.1.2.3.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.3.1.2.3.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.1.4.3.1.2.3.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.3.1.3 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.1.4.3.1.4 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Identification of the collateral basket.

BasketIdentifier <BsktIdr> contains one of the following elements (see "SecurityIdentification26Choice" on page 1479 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	IdentifierSet		1479
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		1479

3.4.1.2.1.4.3.2 Uncollateralised <Uncollsd>

Presence: [1..1]

Definition: Indication that security is not collateralised.

Datatype: "NoReasonCode" on page 1504

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.1.2.1.4.4 MarginLending <MrgnLndg>

Presence: [1..*]

Definition: Data on collateral used for the margin lending transaction.

MarginLending <MrgnLndg> contains the following **Security16** elements

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		285
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		286
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			286
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		286
Or}	**NominalValue** *<NmnlVal>*	[1..1]			286
	Amount *<Amt>*	[1..1]	Amount	C1, C4	286
	Sign *<Sgn>*	[0..1]	Indicator		287
	UnitPrice *<UnitPric>*	[0..1]			287
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			287
	Amount *<Amt>*	[1..1]	Amount	C1, C4	288
	Sign *<Sgn>*	[0..1]	Indicator		288
Or	**Percentage** *<Pctg>*	[1..1]	Rate		288
Or	**Yield** *<Yld>*	[1..1]	Rate		288
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		289
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	289
	Quality *<Qlty>*	[0..1]	CodeSet		289
	Maturity *<Mtrty>*	[0..1]	Date		289
	Issuer *<Issr>*	[0..1]			289
	Identification *<Id>*	[0..1]	±		290
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	290
	Type *<Tp>*	[0..*]			290
{Or	**Code** *<Cd>*	[1..1]	CodeSet		290
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		291
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		291
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		291
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		291

3.4.1.2.1.4.4.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.1.4.4.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.1.4.4.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		286
Or}	**NominalValue** <*NmnlVal*>	[1..1]			286
	Amount <*Amt*>	[1..1]	Amount	C1, C4	286
	Sign <*Sgn*>	[0..1]	Indicator		287

3.4.1.2.1.4.4.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.1.4.4.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	286
	Sign <*Sgn*>	[0..1]	Indicator		287

3.4.1.2.1.4.4.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.4.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.1.4.4.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			287
	Amount <*Amt*>	[1..1]	Amount	C1, C4	288
	Sign <*Sgn*>	[0..1]	Indicator		288
Or	**Percentage** <*Pctg*>	[1..1]	Rate		288
Or	**Yield** <*Yld*>	[1..1]	Rate		288
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		289

3.4.1.2.1.4.4.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	288
	Sign *<Sgn>*	[0..1]	Indicator		288

3.4.1.2.1.4.4.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.4.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.1.4.4.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.4.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.4.4.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.1.4.4.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.1.4.4.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.1.4.4.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.1.4.4.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		290
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	290

3.4.1.2.1.4.4.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

3.4.1.2.1.4.4.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.1.4.4.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

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

3.4.1.2.1.4.4.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.1.4.4.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.1.4.4.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.1.4.4.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.1.4.4.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.1.5 LevelType <LvlTp>

Presence: [1..1]

Definition: Information concerning the reported transaction level type.

Datatype: "ModificationLevel1Code" on page 1504

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

3.4.1.2.1.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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.

3.4.1.2.2 Modification <Mod>

Presence: [1..1]

Definition: Indicates a modification to the terms or details of a previously reported position or correction the erroneous data fields of a previously submitted position.

Modification <Mod> contains the following **TradeTransactionCorrection9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		302
	CounterpartyData <CtrPtyData>	[1..1]	±		302
	LoanData <LnData>	[0..1]			302
{Or	**RepurchaseTrade** <RpTrad>	[1..1]			307
	UniqueTradeIdentifier <UnqTradIdr>	[0..1]	Text		308
	EventDate <EvtDt>	[0..1]	Date		308
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		308
	ClearingStatus <ClrSts>	[0..1]	±		309
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		309
	MasterAgreement <MstrAgrmt>	[0..1]	±		309
	ValueDate <ValDt>	[0..1]	Date		309
	MinimumNoticePeriod <MinNtcePrd>	[0..1]	Quantity		310
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	Date		310
	GeneralCollateral <GnlColl>	[0..1]	CodeSet		310
	DeliveryByValue <DlvryByVal>	[0..1]	Indicator		310
	CollateralDeliveryMethod <CollDlvryMtd>	[0..1]	CodeSet		310
	Term <Term>	[0..*]			311
{Or	**Open** <Opn>	[1..1]	CodeSet		311
Or}	**Fixed** <Fxd>	[1..1]			311
	MaturityDate <MtrtyDt>	[0..1]	Date		311
	TerminationOption <TermntnOptn>	[0..1]	CodeSet		312
	InterestRate <IntrstRate>	[0..1]	±		312
	PrincipalAmount <PrncplAmt>	[0..1]	±		313
	TerminationDate <TermntnDt>	[0..1]	Date		313
Or	**BuySellBack** <BuySellBck>	[1..1]			313
	UniqueTradeIdentifier <UnqTradIdr>	[0..1]	Text		314
	EventDate <EvtDt>	[1..1]	Date		314
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		314
	ClearingStatus <ClrSts>	[0..1]	±		315
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		315
	MasterAgreement <MstrAgrmt>	[0..1]	±		315

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValueDate <ValDt>	[0..1]	Date		315
	MaturityDate <MtrtyDt>	[0..1]	Date		316
	GeneralCollateral <GnlColl>	[0..1]	CodeSet		316
	PrincipalAmount <PrncplAmt>	[0..1]	±		316
	UnitPrice <UnitPric>	[0..1]			316
{Or	**MonetaryValue** <MntryVal>	[1..1]			317
	Amount <Amt>	[1..1]	Amount	C1, C4	317
	Sign <Sgn>	[0..1]	Indicator		317
Or	**Percentage** <Pctg>	[1..1]	Rate		317
Or	**Yield** <Yld>	[1..1]	Rate		318
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		318
	TerminationDate <TermntnDt>	[0..1]	Date		318
Or	**SecuritiesLending** <SctiesLndg>	[1..1]			318
	UniqueTradeIdentifier <UnqTradIdr>	[0..1]	Text		320
	EventDate <EvtDt>	[1..1]	Date		321
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		321
	ClearingStatus <ClrSts>	[0..1]	±		321
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		321
	MasterAgreement <MstrAgrmt>	[0..1]	±		321
	ValueDate <ValDt>	[0..1]	Date		322
	GeneralCollateral <GnlColl>	[0..1]	CodeSet		322
	DeliveryByValue <DlvryByVal>	[0..1]	Indicator		322
	CollateralDeliveryMethod <CollDlvryMtd>	[0..1]	CodeSet		322
	Term <Term>	[0..*]			323
{Or	**Open** <Opn>	[1..1]	CodeSet		323
Or}	**Fixed** <Fxd>	[1..1]			323
	MaturityDate <MtrtyDt>	[0..1]	Date		324
	TerminationOption <TermntnOptn>	[0..1]	CodeSet		324
	AssetType <AsstTp>	[0..1]			324
	Security <Scty>	[0..*]			326
	Identification <Id>	[0..1]	IdentifierSet		327

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		327
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			328
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		328
Or}	**NominalValue** *<NmnlVal>*	[1..1]			328
	Amount *<Amt>*	[1..1]	Amount	C1, C4	328
	Sign *<Sgn>*	[0..1]	Indicator		329
	UnitPrice *<UnitPric>*	[0..1]			329
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			329
	Amount *<Amt>*	[1..1]	Amount	C1, C4	330
	Sign *<Sgn>*	[0..1]	Indicator		330
Or	**Percentage** *<Pctg>*	[1..1]	Rate		330
Or	**Yield** *<Yld>*	[1..1]	Rate		330
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		330
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	331
	Quality *<Qlty>*	[0..1]	CodeSet		331
	Maturity *<Mtrty>*	[0..1]	Date		331
	Issuer *<Issr>*	[0..1]			331
	Identification *<Id>*	[0..1]	±		332
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	332
	Type *<Tp>*	[0..*]			332
{Or	**Code** *<Cd>*	[1..1]	CodeSet		332
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		333
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		333
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		333
	Commodity *<Cmmdty>*	[0..*]			333
	Classification *<Clssfctn>*	[0..1]	±		334
	Quantity *<Qty>*	[0..1]			340
	Value *<Val>*	[1..1]	Quantity		340
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		340
	UnitPrice *<UnitPric>*	[0..1]			344
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			345

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	345
	Sign *<Sgn>*	[0..1]	Indicator		345
Or	**Percentage** *<Pctg>*	[1..1]	Rate		345
Or	**Yield** *<Yld>*	[1..1]	Rate		346
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		346
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	346
	LoanValue *<LnVal>*	[0..1]	Amount	C1, C4	346
	RebateRate *<RbtRate>*	[0..1]	±		347
	LendingFee *<LndgFee>*	[0..1]	Rate		347
	TerminationDate *<TermntnDt>*	[0..1]	Date		347
Or}	**MarginLending** *<MrgnLndg>*	[1..1]			347
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		348
	EventDate *<EvtDt>*	[1..1]	Date		348
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		348
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		348
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		348
	OutstandingMarginLoanAmount *<OutsdngMrgnLnAmt>*	[0..1]	Amount	C1, C4	349
	ShortMarketValueAmount *<ShrtMktValAmt>*	[0..1]	Amount	C1, C4	349
	MarginLoanAttribute *<MrgnLnAttr>*	[0..*]	±		349
	TerminationDate *<TermntnDt>*	[0..1]	Date		350
	CollateralData *<CollData>*	[0..1]			350
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			356
	CollateralValueDate *<CollValDt>*	[0..1]	Date		358
	AssetType *<AsstTp>*	[0..1]			358
	Security *<Scty>*	[0..*]			360
	Identification *<Id>*	[0..1]	IdentifierSet		361
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		362
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			362
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		362
Or}	**NominalValue** *<NmnlVal>*	[1..1]			362
	Amount *<Amt>*	[1..1]	Amount	C1, C4	362

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		363
	UnitPrice *<UnitPric>*	[0..1]			363
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			363
	Amount *<Amt>*	[1..1]	Amount	C1, C4	364
	Sign *<Sgn>*	[0..1]	Indicator		364
Or	**Percentage** *<Pctg>*	[1..1]	Rate		364
Or	**Yield** *<Yld>*	[1..1]	Rate		364
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		365
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	365
	Quality *<Qlty>*	[0..1]	CodeSet		365
	Maturity *<Mtrty>*	[0..1]	Date		365
	Issuer *<Issr>*	[0..1]			365
	Identification *<Id>*	[0..1]	±		366
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	366
	Type *<Tp>*	[0..*]			366
{Or	**Code** *<Cd>*	[1..1]	CodeSet		366
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		367
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		367
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		367
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		367
	Cash *<Csh>*	[0..*]			367
	Amount *<Amt>*	[1..1]			368
	Amount *<Amt>*	[1..1]	Amount	C1, C4	368
	Sign *<Sgn>*	[0..1]	Indicator		368
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		369
	Commodity *<Cmmdty>*	[0..*]			369
	Classification *<Clssfctn>*	[0..1]	±		369
	Quantity *<Qty>*	[0..1]			375
	Value *<Val>*	[1..1]	Quantity		375
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		375
	UnitPrice *<UnitPric>*	[0..1]			379

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			380
	Amount *<Amt>*	[1..1]	Amount	C1, C4	380
	Sign *<Sgn>*	[0..1]	Indicator		380
Or	**Percentage** *<Pctg>*	[1..1]	Rate		380
Or	**Yield** *<Yld>*	[1..1]	Rate		381
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		381
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	381
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		381
	BasketIdentifier *<BsktIdr>*	[0..1]	±		381
Or	**BuySellBack** *<BuySellBck>*	[1..1]			382
	CollateralValueDate *<CollValDt>*	[0..1]	Date		384
	AssetType *<AsstTp>*	[0..1]			384
	Security *<Scty>*	[0..*]			386
	Identification *<Id>*	[0..1]	IdentifierSet		387
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		388
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			388
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		388
Or}	**NominalValue** *<NmnlVal>*	[1..1]			388
	Amount *<Amt>*	[1..1]	Amount	C1, C4	388
	Sign *<Sgn>*	[0..1]	Indicator		389
	UnitPrice *<UnitPric>*	[0..1]			389
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			389
	Amount *<Amt>*	[1..1]	Amount	C1, C4	390
	Sign *<Sgn>*	[0..1]	Indicator		390
Or	**Percentage** *<Pctg>*	[1..1]	Rate		390
Or	**Yield** *<Yld>*	[1..1]	Rate		390
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		391
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	391
	Quality *<Qlty>*	[0..1]	CodeSet		391
	Maturity *<Mtrty>*	[0..1]	Date		391
	Issuer *<Issr>*	[0..1]			391

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		392
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	392
	Type *<Tp>*	[0..*]			392
{Or	**Code** *<Cd>*	[1..1]	CodeSet		392
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		393
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		393
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		393
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		393
	Cash *<Csh>*	[0..*]			393
	Amount *<Amt>*	[1..1]			394
	Amount *<Amt>*	[1..1]	Amount	C1, C4	394
	Sign *<Sgn>*	[0..1]	Indicator		394
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		395
	Commodity *<Cmmdty>*	[0..*]			395
	Classification *<Clssfctn>*	[0..1]	±		395
	Quantity *<Qty>*	[0..1]			401
	Value *<Val>*	[1..1]	Quantity		401
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		401
	UnitPrice *<UnitPric>*	[0..1]			405
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			406
	Amount *<Amt>*	[1..1]	Amount	C1, C4	406
	Sign *<Sgn>*	[0..1]	Indicator		406
Or	**Percentage** *<Pctg>*	[1..1]	Rate		406
Or	**Yield** *<Yld>*	[1..1]	Rate		407
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		407
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	407
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		407
	BasketIdentifier *<BsktIdr>*	[0..1]	±		407
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			408
{Or	**Collateralised** *<Collsd>*	[1..1]			410
	CollateralValueDate *<CollValDt>*	[0..1]	Date		412

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetType *<AsstTp>*	[0..1]			412
	Security *<Scty>*	[0..*]			414
	Identification *<Id>*	[0..1]	IdentifierSet		415
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		416
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			416
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		416
Or}	**NominalValue** *<NmnlVal>*	[1..1]			416
	Amount *<Amt>*	[1..1]	Amount	C1, C4	416
	Sign *<Sgn>*	[0..1]	Indicator		417
	UnitPrice *<UnitPric>*	[0..1]			417
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			417
	Amount *<Amt>*	[1..1]	Amount	C1, C4	418
	Sign *<Sgn>*	[0..1]	Indicator		418
Or	**Percentage** *<Pctg>*	[1..1]	Rate		418
Or	**Yield** *<Yld>*	[1..1]	Rate		418
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		419
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	419
	Quality *<Qlty>*	[0..1]	CodeSet		419
	Maturity *<Mtrty>*	[0..1]	Date		419
	Issuer *<Issr>*	[0..1]			419
	Identification *<Id>*	[0..1]	±		420
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	420
	Type *<Tp>*	[0..*]			420
{Or	**Code** *<Cd>*	[1..1]	CodeSet		420
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		421
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		421
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		421
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		421
	Cash *<Csh>*	[0..*]			421
	Amount *<Amt>*	[1..1]			422
	Amount *<Amt>*	[1..1]	Amount	C1, C4	422

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		422
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		423
	Commodity *<Cmmdty>*	[0..*]			423
	Classification *<Clssfctn>*	[0..1]	±		423
	Quantity *<Qty>*	[0..1]			429
	Value *<Val>*	[1..1]	Quantity		429
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		429
	UnitPrice *<UnitPric>*	[0..1]			433
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			434
	Amount *<Amt>*	[1..1]	Amount	C1, C4	434
	Sign *<Sgn>*	[0..1]	Indicator		434
Or	**Percentage** *<Pctg>*	[1..1]	Rate		434
Or	**Yield** *<Yld>*	[1..1]	Rate		435
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		435
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	435
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		435
	BasketIdentifier *<BsktIdr>*	[0..1]	±		435
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		436
Or}	**MarginLending** *<MrgnLndg>*	[1..*]			436
	Identification *<Id>*	[0..1]	IdentifierSet		437
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		438
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			438
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		438
Or}	**NominalValue** *<NmnlVal>*	[1..1]			438
	Amount *<Amt>*	[1..1]	Amount	C1, C4	438
	Sign *<Sgn>*	[0..1]	Indicator		439
	UnitPrice *<UnitPric>*	[0..1]			439
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			439
	Amount *<Amt>*	[1..1]	Amount	C1, C4	440
	Sign *<Sgn>*	[0..1]	Indicator		440
Or	**Percentage** *<Pctg>*	[1..1]	Rate		440

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	**Yield** <*Yld*>	[1..1]	Rate		440
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		441
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	441
	Quality <*Qlty*>	[0..1]	CodeSet		441
	Maturity <*Mtrty*>	[0..1]	Date		441
	Issuer <*Issr*>	[0..1]			441
	Identification <*Id*>	[0..1]	±		442
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	442
	Type <*Tp*>	[0..*]			442
{Or	**Code** <*Cd*>	[1..1]	CodeSet		442
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		443
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		443
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		443
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		443
	LevelType <*LvlTp*>	[1..1]	CodeSet		443
	SupplementaryData <*SplmtryData*>	[0..*]	±	C6	444

3.4.1.2.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

3.4.1.2.2.2 CounterpartyData <CtrPtyData>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyData <CtrPtyData> contains the following elements (see "CounterpartyData76" on page 1467 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		1468
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		1468
	CounterpartyData <*CtrPtyData*>	[1..2]	±		1468

3.4.1.2.2.3 LoanData <LnData>

Presence: [0..1]

Definition: Details of the loan used for financing the transaction.

LoanData <LnData> contains one of the following **TransactionLoanData20Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**RepurchaseTrade** <RpTrad>	[1..1]			307
	UniqueTradeIdentifier <UnqTradIdr>	[0..1]	Text		308
	EventDate <EvtDt>	[0..1]	Date		308
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		308
	ClearingStatus <ClrSts>	[0..1]	±		309
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		309
	MasterAgreement <MstrAgrmt>	[0..1]	±		309
	ValueDate <ValDt>	[0..1]	Date		309
	MinimumNoticePeriod <MinNtcePrd>	[0..1]	Quantity		310
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]	Date		310
	GeneralCollateral <GnlColl>	[0..1]	CodeSet		310
	DeliveryByValue <DlvryByVal>	[0..1]	Indicator		310
	CollateralDeliveryMethod <CollDlvryMtd>	[0..1]	CodeSet		310
	Term <Term>	[0..*]			311
{Or	**Open** <Opn>	[1..1]	CodeSet		311
Or}	**Fixed** <Fxd>	[1..1]			311
	MaturityDate <MtrtyDt>	[0..1]	Date		311
	TerminationOption <TermntnOptn>	[0..1]	CodeSet		312
	InterestRate <IntrstRate>	[0..1]	±		312
	PrincipalAmount <PrncplAmt>	[0..1]	±		313
	TerminationDate <TermntnDt>	[0..1]	Date		313
Or	**BuySellBack** <BuySellBck>	[1..1]			313
	UniqueTradeIdentifier <UnqTradIdr>	[0..1]	Text		314
	EventDate <EvtDt>	[1..1]	Date		314
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		314
	ClearingStatus <ClrSts>	[0..1]	±		315
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		315
	MasterAgreement <MstrAgrmt>	[0..1]	±		315
	ValueDate <ValDt>	[0..1]	Date		315
	MaturityDate <MtrtyDt>	[0..1]	Date		316
	GeneralCollateral <GnlColl>	[0..1]	CodeSet		316

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		316
	UnitPrice *<UnitPric>*	[0..1]			316
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			317
	Amount *<Amt>*	[1..1]	Amount	C1, C4	317
	Sign *<Sgn>*	[0..1]	Indicator		317
Or	**Percentage** *<Pctg>*	[1..1]	Rate		317
Or	**Yield** *<Yld>*	[1..1]	Rate		318
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		318
	TerminationDate *<TermntnDt>*	[0..1]	Date		318
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			318
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		320
	EventDate *<EvtDt>*	[1..1]	Date		321
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		321
	ClearingStatus *<ClrSts>*	[0..1]	±		321
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		321
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		321
	ValueDate *<ValDt>*	[0..1]	Date		322
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		322
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		322
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		322
	Term *<Term>*	[0..*]			323
{Or	**Open** *<Opn>*	[1..1]	CodeSet		323
Or}	**Fixed** *<Fxd>*	[1..1]			323
	MaturityDate *<MtrtyDt>*	[0..1]	Date		324
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		324
	AssetType *<AsstTp>*	[0..1]			324
	Security *<Scty>*	[0..*]			326
	Identification *<Id>*	[0..1]	IdentifierSet		327
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		327
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			328
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		328

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NominalValue** *<NmnlVal>*	[1..1]			328
	Amount *<Amt>*	[1..1]	Amount	C1, C4	328
	Sign *<Sgn>*	[0..1]	Indicator		329
	UnitPrice *<UnitPric>*	[0..1]			329
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			329
	Amount *<Amt>*	[1..1]	Amount	C1, C4	330
	Sign *<Sgn>*	[0..1]	Indicator		330
Or	**Percentage** *<Pctg>*	[1..1]	Rate		330
Or	**Yield** *<Yld>*	[1..1]	Rate		330
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		330
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	331
	Quality *<Qlty>*	[0..1]	CodeSet		331
	Maturity *<Mtrty>*	[0..1]	Date		331
	Issuer *<Issr>*	[0..1]			331
	Identification *<Id>*	[0..1]	±		332
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	332
	Type *<Tp>*	[0..*]			332
{Or	**Code** *<Cd>*	[1..1]	CodeSet		332
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		333
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		333
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		333
	Commodity *<Cmmdty>*	[0..*]			333
	Classification *<Clssfctn>*	[0..1]	±		334
	Quantity *<Qty>*	[0..1]			340
	Value *<Val>*	[1..1]	Quantity		340
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		340
	UnitPrice *<UnitPric>*	[0..1]			344
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			345
	Amount *<Amt>*	[1..1]	Amount	C1, C4	345
	Sign *<Sgn>*	[0..1]	Indicator		345
Or	**Percentage** *<Pctg>*	[1..1]	Rate		345

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Yield** <*Yld*>	[1..1]	Rate		346
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		346
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	346
	LoanValue <*LnVal*>	[0..1]	Amount	C1, C4	346
	RebateRate <*RbtRate*>	[0..1]	±		347
	LendingFee <*LndgFee*>	[0..1]	Rate		347
	TerminationDate <*TermntnDt*>	[0..1]	Date		347
Or}	**MarginLending** <*MrgnLndg*>	[1..1]			347
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		348
	EventDate <*EvtDt*>	[1..1]	Date		348
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		348
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		348
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		348
	OutstandingMarginLoanAmount <*OutsdngMrgnLnAmt*>	[0..1]	Amount	C1, C4	349
	ShortMarketValueAmount <*ShrtMktValAmt*>	[0..1]	Amount	C1, C4	349
	MarginLoanAttribute <*MrgnLnAttr*>	[0..*]	±		349
	TerminationDate <*TermntnDt*>	[0..1]	Date		350

3.4.1.2.2.3.1 RepurchaseTrade <RpTrad>

Presence: [1..1]

Definition: Details of the repurchase trade transaction.

RepurchaseTrade <RpTrad> contains the following **LoanData81** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		308
	EventDate <*EvtDt*>	[0..1]	Date		308
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		308
	ClearingStatus <*ClrSts*>	[0..1]	±		309
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		309
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		309
	ValueDate <*ValDt*>	[0..1]	Date		309
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Quantity		310
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	Date		310
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		310
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		310
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		310
	Term <*Term*>	[0..*]			311
{Or	**Open** <*Opn*>	[1..1]	CodeSet		311
Or}	**Fixed** <*Fxd*>	[1..1]			311
	MaturityDate <*MtrtyDt*>	[0..1]	Date		311
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		312
	InterestRate <*IntrstRate*>	[0..1]	±		312
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		313
	TerminationDate <*TermntnDt*>	[0..1]	Date		313

3.4.1.2.2.3.1.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique Trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

3.4.1.2.2.3.1.2 EventDate <EvtDt>

Presence: [0..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

3.4.1.2.2.3.1.3 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Indicates the date and time when the contract was executed.

Datatype: "ISODateTime" on page 1514

3.4.1.2.2.3.1.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared10Choice" on page 1424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]			1425
	CCP <*CCP*>	[0..1]	±		1425
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		1425
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1425
	PortfolioCode <*PrtflCd*>	[0..1]	Text		1426
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		1426

3.4.1.2.2.3.1.5 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the trading venue where the transaction was executed.

Datatype: "MICIdentifier" on page 1515

3.4.1.2.2.3.1.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement6" on page 1373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1373
{Or	Type <*Tp*>	[1..1]	CodeSet		1373
Or}	Proprietary <*Prtry*>	[1..1]	Text		1373
	Version <*Vrsn*>	[0..1]	Text		1373
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1374

3.4.1.2.2.3.1.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the

case of rollover of transaction open term, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 1513

3.4.1.2.2.3.1.8 MinimumNoticePeriod <MinNtcePrd>

Presence: [0..1]

Definition: Minimum number of business days that one of the counterparties has to inform about the termination of the transaction.

Datatype: "Max20PositiveNumber" on page 1516

3.4.1.2.2.3.1.9 EarliestCallBackDate <EarlstCallBckDt>

Presence: [0..1]

Definition: Earliest date that the cash lender has the right to call back a portion of the amount of money or to terminate the transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.2.3.1.10 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the secured financing transaction is subject to a general or special collateral arrangement.

Datatype: "SpecialCollateral1Code" on page 1508

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

3.4.1.2.2.3.1.11 DeliveryByValue <DlvryByVal>

Presence: [0..1]

Definition: Indicates whether the transaction was settled using the Delivery-by-Value (DBV) mechanism.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.2.3.1.12 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Delivery method of the collateral.

Datatype: "CollateralDeliveryMethod1Code" on page 1497

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.

CodeName	Name	Definition
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

3.4.1.2.2.3.1.13 Term <Term>

Presence: [0..*]

Definition: Period before or at the end of which the loan should be repaid or renegotiated for another term.

Term <Term> contains one of the following **ContractTerm3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Open** <*Opn*>	[1..1]	CodeSet		311
Or}	**Fixed** <*Fxd*>	[1..1]			311
	MaturityDate <*MtrtyDt*>	[0..1]	Date		311
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		312

3.4.1.2.2.3.1.13.1 Open <Opn>

Presence: [1..1]

Definition: Transaction is open term, that is, has no fixed maturity date.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

3.4.1.2.2.3.1.13.2 Fixed <Fxd>

Presence: [1..1]

Definition: Transaction is fixed term with a contractually agreed maturity date.

Fixed <Fxd> contains the following **FixedTermContract2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MaturityDate <*MtrtyDt*>	[0..1]	Date		311
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		312

3.4.1.2.2.3.1.13.2.1 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the secured financing transaction. This information shall not be reported for open term agreements.

Datatype: "ISODate" on page 1513

3.4.1.2.2.3.1.13.2.2 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Indication whether the counterparties to the transaction have agreed to an evergreen or extendable agreement.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

3.4.1.2.2.3.1.14 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Interest rate of the loan.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate20Choice" on page 1450 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]			1451
	Rate <*Rate*>	[0..1]	Rate		1451
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1451
Or}	Floating <*Fltg*>	[1..1]			1452
	ReferenceRate <*RefRate*>	[0..1]			1452
{Or	Index <*Indx*>	[1..1]	CodeSet		1452
Or}	Name <*Nm*>	[1..1]	Text		1454
	Term <*Term*>	[0..1]	±		1455
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1455
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1455
	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		1455
	RateAdjustment <*RateAdjstmnt*>	[0..*]			1455
	Rate <*Rate*>	[1..1]	Rate		1456
	AdjustmentDate <*AdjstmntDt*>	[1..1]	Date		1456
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1456

3.4.1.2.2.3.1.15 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Amount of money to be settled as of the start date and maturity date of the transaction.

PrincipalAmount <PrncplAmt> contains the following elements (see "PrincipalAmount2" on page 1428 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ValueDateAmount <*ValDtAmt*>	[0..1]	Amount	C1, C4	1428
	MaturityDateAmount <*MtrtyDtAmt*>	[0..1]	Amount	C1, C4	1429

3.4.1.2.2.3.1.16 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 1513

3.4.1.2.2.3.2 BuySellBack <BuySellBck>

Presence: [1..1]

Definition: Details of the buy sell back transaction.

BuySellBack <BuySellBck> contains the following **LoanData57** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		314
	EventDate *<EvtDt>*	[1..1]	Date		314
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		314
	ClearingStatus *<ClrSts>*	[0..1]	±		315
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		315
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		315
	ValueDate *<ValDt>*	[0..1]	Date		315
	MaturityDate *<MtrtyDt>*	[0..1]	Date		316
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		316
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		316
	UnitPrice *<UnitPric>*	[0..1]			316
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			317
	Amount *<Amt>*	[1..1]	Amount	C1, C4	317
	Sign *<Sgn>*	[0..1]	Indicator		317
Or	**Percentage** *<Pctg>*	[1..1]	Rate		317
Or	**Yield** *<Yld>*	[1..1]	Rate		318
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		318
	TerminationDate *<TermntnDt>*	[0..1]	Date		318

3.4.1.2.2.3.2.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

3.4.1.2.2.3.2.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

3.4.1.2.2.3.2.3 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Indicates the date and time when the contract was executed.

Datatype: "ISODateTime" on page 1514

3.4.1.2.2.3.2.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared10Choice" on page 1424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]			1425
	CCP <*CCP*>	[0..1]	±		1425
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		1425
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1425
	PortfolioCode <*PrtflCd*>	[0..1]	Text		1426
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		1426

3.4.1.2.2.3.2.5 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the venue where the transaction was executed.

Datatype: "MICIdentifier" on page 1515

3.4.1.2.2.3.2.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement6" on page 1373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1373
{Or	Type <*Tp*>	[1..1]	CodeSet		1373
Or}	Proprietary <*Prtry*>	[1..1]	Text		1373
	Version <*Vrsn*>	[0..1]	Text		1373
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1374

3.4.1.2.2.3.2.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of open term transactions, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 1513

3.4.1.2.2.3.2.8 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.2.3.2.9 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the transaction is subject to a general collateral arrangement.

Datatype: "SpecialCollateral1Code" on page 1508

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

3.4.1.2.2.3.2.10 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Amount of money to be settled as of the start date and maturity date of the transaction.

PrincipalAmount <PrncplAmt> contains the following elements (see "PrincipalAmount2" on page 1428 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueDateAmount <*ValDtAmt*>	[0..1]	Amount	C1, C4	1428
	MaturityDateAmount <*MtrtyDtAmt*>	[0..1]	Amount	C1, C4	1429

3.4.1.2.2.3.2.11 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			317
	Amount <*Amt*>	[1..1]	Amount	C1, C4	317
	Sign <*Sgn*>	[0..1]	Indicator		317
Or	**Percentage** <*Pctg*>	[1..1]	Rate		317
Or	**Yield** <*Yld*>	[1..1]	Rate		318
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		318

3.4.1.2.2.3.2.11.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	317
	Sign <*Sgn*>	[0..1]	Indicator		317

3.4.1.2.2.3.2.11.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.3.2.11.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.2.3.2.11.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.3.2.11.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.3.2.11.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.2.3.2.12 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 1513

3.4.1.2.2.3.3 SecuritiesLending <SctiesLndg>

Presence: [1..1]

Definition: Details of the securities lending transaction.

SecuritiesLending <SctiesLndg> contains the following **LoanData92** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		320
	EventDate *<EvtDt>*	[1..1]	Date		321
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		321
	ClearingStatus *<ClrSts>*	[0..1]	±		321
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		321
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		321
	ValueDate *<ValDt>*	[0..1]	Date		322
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		322
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		322
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		322
	Term *<Term>*	[0..*]			323
{Or	**Open** *<Opn>*	[1..1]	CodeSet		323
Or}	**Fixed** *<Fxd>*	[1..1]			323
	MaturityDate *<MtrtyDt>*	[0..1]	Date		324
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		324
	AssetType *<AsstTp>*	[0..1]			324
	Security *<Scty>*	[0..*]			326
	Identification *<Id>*	[0..1]	IdentifierSet		327
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		327
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			328
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		328
Or}	**NominalValue** *<NmnlVal>*	[1..1]			328
	Amount *<Amt>*	[1..1]	Amount	C1, C4	328
	Sign *<Sgn>*	[0..1]	Indicator		329
	UnitPrice *<UnitPric>*	[0..1]			329
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			329
	Amount *<Amt>*	[1..1]	Amount	C1, C4	330
	Sign *<Sgn>*	[0..1]	Indicator		330
Or	**Percentage** *<Pctg>*	[1..1]	Rate		330
Or	**Yield** *<Yld>*	[1..1]	Rate		330
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		330

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	331
	Quality <Qlty>	[0..1]	CodeSet		331
	Maturity <Mtrty>	[0..1]	Date		331
	Issuer <Issr>	[0..1]			331
	Identification <Id>	[0..1]	±		332
	JurisdictionCountry <JursdctnCtry>	[1..1]	CodeSet	C3	332
	Type <Tp>	[0..*]			332
{Or	**Code** <Cd>	[1..1]	CodeSet		332
Or}	**Proprietary** <Prtry>	[1..1]	Text		333
	ExclusiveArrangement <ExclsvArrgmnt>	[0..1]	Indicator		333
	AvailableForCollateralReuse <AvlblForCollReuse>	[0..1]	Indicator		333
	Commodity <Cmmdty>	[0..*]			333
	Classification <Clssfctn>	[0..1]	±		334
	Quantity <Qty>	[0..1]			340
	Value <Val>	[1..1]	Quantity		340
	UnitOfMeasure <UnitOfMeasr>	[1..1]	CodeSet		340
	UnitPrice <UnitPric>	[0..1]			344
{Or	**MonetaryValue** <MntryVal>	[1..1]			345
	Amount <Amt>	[1..1]	Amount	C1, C4	345
	Sign <Sgn>	[0..1]	Indicator		345
Or	**Percentage** <Pctg>	[1..1]	Rate		345
Or	**Yield** <Yld>	[1..1]	Rate		346
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		346
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	346
	LoanValue <LnVal>	[0..1]	Amount	C1, C4	346
	RebateRate <RbtRate>	[0..1]	±		347
	LendingFee <LndgFee>	[0..1]	Rate		347
	TerminationDate <TermntnDt>	[0..1]	Date		347

3.4.1.2.2.3.3.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

3.4.1.2.2.3.3.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

3.4.1.2.2.3.3.3 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Indicates the date and time when the contract was executed.

Datatype: "ISODateTime" on page 1514

3.4.1.2.2.3.3.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared10Choice" on page 1424 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Cleared *<Clrd>*	[1..1]			1425
	CCP *<CCP>*	[0..1]	±		1425
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		1425
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	Text		1425
	PortfolioCode *<PrtflCd>*	[0..1]	Text		1426
Or}	NonCleared *<NonClrd>*	[1..1]	CodeSet		1426

3.4.1.2.2.3.3.5 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the venue where the transaction was executed.

Datatype: "MICIdentifier" on page 1515

3.4.1.2.2.3.3.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement6" on page 1373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1373
{Or	Type <*Tp*>	[1..1]	CodeSet		1373
Or}	Proprietary <*Prtry*>	[1..1]	Text		1373
	Version <*Vrsn*>	[0..1]	Text		1373
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1374

3.4.1.2.2.3.3.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of open term transactions, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 1513

3.4.1.2.2.3.3.8 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the secured financing transaction is subject to a general collateral arrangement.

Datatype: "SpecialCollateral1Code" on page 1508

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

3.4.1.2.2.3.3.9 DeliveryByValue <DlvryByVal>

Presence: [0..1]

Definition: This field specifies whether the transaction was settled using the Delivery-by-Value (DBV) mechanism.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.2.3.3.10 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Specifies whether the collateral is subject to a title transfer collateral arrangement, a securities interest collateral arrangement, or a securities interest with the right of use.

Datatype: "CollateralDeliveryMethod1Code" on page 1497

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

3.4.1.2.2.3.3.11 Term <Term>

Presence: [0..*]

Definition: Indication whether the transaction is open term or, i.e. has no fixed maturity date, or fixed term with a contractually agreed maturity date.

Term <Term> contains one of the following **ContractTerm3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Open** <*Opn*>	[1..1]	CodeSet		323
Or}	**Fixed** <*Fxd*>	[1..1]			323
	MaturityDate <*MtrtyDt*>	[0..1]	Date		324
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		324

3.4.1.2.2.3.3.11.1 Open <Opn>

Presence: [1..1]

Definition: Transaction is open term, that is, has no fixed maturity date.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

3.4.1.2.2.3.3.11.2 Fixed <Fxd>

Presence: [1..1]

Definition: Transaction is fixed term with a contractually agreed maturity date.

Fixed <Fxd> contains the following **FixedTermContract2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MaturityDate <*MtrtyDt*>	[0..1]	Date		324
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		324

3.4.1.2.2.3.3.11.2.1 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the secured financing transaction. This information shall not be reported for open term agreements.

Datatype: "ISODate" on page 1513

3.4.1.2.2.3.3.11.2.2 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Indication whether the counterparties to the transaction have agreed to an evergreen or extendable agreement.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

3.4.1.2.2.3.3.12 AssetType <AsstTp>

Presence: [0..1]

Definition: Indication of the type of assets subject of the transaction.

AssetType <AsstTp> contains the following **SecurityCommodity8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security *<Scty>*	[0..*]			326
	Identification *<Id>*	[0..1]	IdentifierSet		327
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		327
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			328
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		328
Or}	**NominalValue** *<NmnlVal>*	[1..1]			328
	Amount *<Amt>*	[1..1]	Amount	C1, C4	328
	Sign *<Sgn>*	[0..1]	Indicator		329
	UnitPrice *<UnitPric>*	[0..1]			329
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			329
	Amount *<Amt>*	[1..1]	Amount	C1, C4	330
	Sign *<Sgn>*	[0..1]	Indicator		330
Or	**Percentage** *<Pctg>*	[1..1]	Rate		330
Or	**Yield** *<Yld>*	[1..1]	Rate		330
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		330
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	331
	Quality *<Qlty>*	[0..1]	CodeSet		331
	Maturity *<Mtrty>*	[0..1]	Date		331
	Issuer *<Issr>*	[0..1]			331
	Identification *<Id>*	[0..1]	±		332
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	332
	Type *<Tp>*	[0..*]			332
{Or	**Code** *<Cd>*	[1..1]	CodeSet		332
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		333
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		333
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		333
	Commodity *<Cmmdty>*	[0..*]			333
	Classification *<Clssfctn>*	[0..1]	±		334
	Quantity *<Qty>*	[0..1]			340
	Value *<Val>*	[1..1]	Quantity		340
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		340

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitPrice *<UnitPric>*	[0..1]			344
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			345
	Amount *<Amt>*	[1..1]	Amount	C1, C4	345
	Sign *<Sgn>*	[0..1]	Indicator		345
Or	**Percentage** *<Pctg>*	[1..1]	Rate		345
Or	**Yield** *<Yld>*	[1..1]	Rate		346
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		346
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	346

3.4.1.2.2.3.3.12.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities being subject to the transaction.

Security <Scty> contains the following **Security15** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		327
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		327
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			328
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		328
Or}	**NominalValue** *<NmnlVal>*	[1..1]			328
	Amount *<Amt>*	[1..1]	Amount	C1, C4	328
	Sign *<Sgn>*	[0..1]	Indicator		329
	UnitPrice *<UnitPric>*	[0..1]			329
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			329
	Amount *<Amt>*	[1..1]	Amount	C1, C4	330
	Sign *<Sgn>*	[0..1]	Indicator		330
Or	**Percentage** *<Pctg>*	[1..1]	Rate		330
Or	**Yield** *<Yld>*	[1..1]	Rate		330
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		330
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	331
	Quality *<Qlty>*	[0..1]	CodeSet		331
	Maturity *<Mtrty>*	[0..1]	Date		331
	Issuer *<Issr>*	[0..1]			331
	Identification *<Id>*	[0..1]	±		332
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	332
	Type *<Tp>*	[0..*]			332
{Or	**Code** *<Cd>*	[1..1]	CodeSet		332
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		333
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		333
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		333

3.4.1.2.2.3.3.12.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.2.3.3.12.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.2.3.3.12.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		328
Or}	**NominalValue** <*NmnlVal*>	[1..1]			328
	Amount <*Amt*>	[1..1]	Amount	C1, C4	328
	Sign <*Sgn*>	[0..1]	Indicator		329

3.4.1.2.2.3.3.12.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.2.3.3.12.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	328
	Sign <*Sgn*>	[0..1]	Indicator		329

3.4.1.2.2.3.3.12.1.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.3.3.12.1.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.2.3.3.12.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			329
	Amount <*Amt*>	[1..1]	Amount	C1, C4	330
	Sign <*Sgn*>	[0..1]	Indicator		330
Or	**Percentage** <*Pctg*>	[1..1]	Rate		330
Or	**Yield** <*Yld*>	[1..1]	Rate		330
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		330

3.4.1.2.2.3.3.12.1.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	330
	Sign <*Sgn*>	[0..1]	Indicator		330

3.4.1.2.2.3.3.12.1.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.3.3.12.1.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.2.3.3.12.1.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.3.3.12.1.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.3.3.12.1.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.2.3.3.12.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.3.3.12.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.2.3.3.12.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.2.3.3.12.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		332
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	332

3.4.1.2.2.3.3.12.1.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

3.4.1.2.2.3.3.12.1.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.2.3.3.12.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		332
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		333

3.4.1.2.2.3.3.12.1.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.2.3.3.12.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.2.3.3.12.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.2.3.3.12.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.2.3.3.12.2 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities being subject to the transaction.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Classification *<Clssfctn>*	[0..1]	±		334
	Quantity *<Qty>*	[0..1]			340
	Value *<Val>*	[1..1]	Quantity		340
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		340
	UnitPrice *<UnitPric>*	[0..1]			344
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			345
	Amount *<Amt>*	[1..1]	Amount	C1, C4	345
	Sign *<Sgn>*	[0..1]	Indicator		345
Or	**Percentage** *<Pctg>*	[1..1]	Rate		345
Or	**Yield** *<Yld>*	[1..1]	Rate		346
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		346
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	346

3.4.1.2.2.3.3.12.2.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]			1380
{Or	GrainOilSeed *<GrnOilSeed>*	[1..1]			1382
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1382
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1382
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1382
Or	Soft *<Soft>*	[1..1]			1383
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1383
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1383
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1383
Or	Potato *<Ptt>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1384
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1384
Or	OliveOil *<OlvOil>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1385
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1385
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1385
Or	Dairy *<Dairy>*	[1..1]			1385
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Forestry *<Frstry>*	[1..1]			1386
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Seafood *<Sfd>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1387
Or	LiveStock *<LiveStock>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1388
Or	Grain *<Grn>*	[1..1]			1388
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <SubPdct>	[1..1]	CodeSet		1405
Or	Urea <Urea>	[1..1]			1405
	BaseProduct <BasePdct>	[1..1]	CodeSet		1405
	SubProduct <SubPdct>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <UreaAndAmmnmNtrt>	[1..1]			1405
	BaseProduct <BasePdct>	[1..1]	CodeSet		1406
	SubProduct <SubPdct>	[1..1]	CodeSet		1406
Or}	Other <Othr>	[1..1]			1406
	BaseProduct <BasePdct>	[1..1]	CodeSet		1406
	SubProduct <SubPdct>	[1..1]	CodeSet		1407
Or	Freight <Frght>	[1..1]			1407
{Or	Dry <Dry>	[1..1]			1407
	BaseProduct <BasePdct>	[1..1]	CodeSet		1408
	SubProduct <SubPdct>	[1..1]	CodeSet		1408
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		1408
Or	Wet <Wet>	[1..1]			1408
	BaseProduct <BasePdct>	[1..1]	CodeSet		1409
	SubProduct <SubPdct>	[1..1]	CodeSet		1409
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		1409
Or	ContainerShip <CntnrShip>	[1..1]			1409
	BaseProduct <BasePdct>	[1..1]	CodeSet		1410
	SubProduct <SubPdct>	[1..1]	CodeSet		1410
Or}	Other <Othr>	[1..1]			1410
	BaseProduct <BasePdct>	[1..1]	CodeSet		1410
	SubProduct <SubPdct>	[1..1]	CodeSet		1410
Or	IndustrialProduct <IndstrlPdct>	[1..1]			1411
{Or	Construction <Cnstrctn>	[1..1]			1411
	BaseProduct <BasePdct>	[1..1]	CodeSet		1411
	SubProduct <SubPdct>	[0..1]	CodeSet		1411
Or}	Manufacturing <Manfctg>	[1..1]			1412
	BaseProduct <BasePdct>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

3.4.1.2.2.3.3.12.2.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		340
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		340

3.4.1.2.2.3.3.12.2.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.2.3.3.12.2.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

3.4.1.2.2.3.3.12.2.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			345
	Amount <*Amt*>	[1..1]	Amount	C1, C4	345
	Sign <*Sgn*>	[0..1]	Indicator		345
Or	**Percentage** <*Pctg*>	[1..1]	Rate		345
Or	**Yield** <*Yld*>	[1..1]	Rate		346
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		346

3.4.1.2.2.3.3.12.2.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	345
	Sign <*Sgn*>	[0..1]	Indicator		345

3.4.1.2.2.3.3.12.2.3.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.3.3.12.2.3.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.2.3.3.12.2.3.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.3.3.12.2.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.3.3.12.2.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.2.3.3.12.2.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.3.3.13 LoanValue <LnVal>

Presence: [0..1]

Definition: Specifies loan value, that is the quantity or nominal amount multiplied by the price.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.3.3.14 RebateRate <RbtRate>

Presence: [0..1]

Definition: Rate agreed to be paid by the lender for the reinvestment of the cash collateral minus lending fee.

RebateRate <RbtRate> contains one of the following elements (see "InterestRate20Choice" on page 1450 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]			1451
	Rate <*Rate*>	[0..1]	Rate		1451
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1451
Or}	Floating <*Fltg*>	[1..1]			1452
	ReferenceRate <*RefRate*>	[0..1]			1452
{Or	Index <*Indx*>	[1..1]	CodeSet		1452
Or}	Name <*Nm*>	[1..1]	Text		1454
	Term <*Term*>	[0..1]	±		1455
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1455
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1455
	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		1455
	RateAdjustment <*RateAdjstmnt*>	[0..*]			1455
	Rate <*Rate*>	[1..1]	Rate		1456
	AdjustmentDate <*AdjstmntDt*>	[1..1]	Date		1456
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1456

3.4.1.2.2.3.3.15 LendingFee <LndgFee>

Presence: [0..1]

Definition: Fee that the borrower of the security or commodity pays to the lender.

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.3.3.16 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 1513

3.4.1.2.2.3.4 MarginLending <MrgnLndg>

Presence: [1..1]

Definition: Details of the margin lending transaction.

MarginLending <MrgnLndg> contains the following **LoanData75** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		348
	EventDate *<EvtDt>*	[1..1]	Date		348
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		348
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		348
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		348
	OutstandingMarginLoanAmount *<OutsdngMrgnLnAmt>*	[0..1]	Amount	C1, C4	349
	ShortMarketValueAmount *<ShrtMktValAmt>*	[0..1]	Amount	C1, C4	349
	MarginLoanAttribute *<MrgnLnAttr>*	[0..*]	±		349
	TerminationDate *<TermntnDt>*	[0..1]	Date		350

3.4.1.2.2.3.4.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

3.4.1.2.2.3.4.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

3.4.1.2.2.3.4.3 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Indicates the date and time when the contract was executed.

Datatype: "ISODateTime" on page 1514

3.4.1.2.2.3.4.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the trading venue where the transaction was executed.

Datatype: "MICIdentifier" on page 1515

3.4.1.2.2.3.4.5 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Specifies whether the collateral is subject to a title transfer collateral arrangement, a securities interest collateral arrangement, or a securities interest with the right of use.

Datatype: "CollateralDeliveryMethod1Code" on page 1497

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

3.4.1.2.2.3.4.6 OutstandingMarginLoanAmount <OutsdngMrgnLnAmt>

Presence: [0..1]

Definition: Total amount of margin loans in base currency.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.3.4.7 ShortMarketValueAmount <ShrtMktValAmt>

Presence: [0..1]

Definition: Market value of short position in base currency.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.3.4.8 MarginLoanAttribute <MrgnLnAttr>

Presence: [0..*]

Definition: Data on amount and interest rates of the transaction.

MarginLoanAttribute <MrgnLnAttr> contains the following elements (see "InterestRate3" on page 1445 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]			1445
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1445
	Sign *<Sgn>*	[0..1]	Indicator		1445
	InterestRate *<IntrstRate>*	[1..1]	±		1446

3.4.1.2.2.3.4.9 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 1513

3.4.1.2.2.4 CollateralData <CollData>

Presence: [0..1]

Definition: Information on collateral used in the transaction.

CollateralData <CollData> contains one of the following **TransactionCollateralData14Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			356
	CollateralValueDate *<CollValDt>*	[0..1]	Date		358
	AssetType *<AsstTp>*	[0..1]			358
	Security *<Scty>*	[0..*]			360
	Identification *<Id>*	[0..1]	IdentifierSet		361
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		362
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			362
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		362
Or}	**NominalValue** *<NmnlVal>*	[1..1]			362
	Amount *<Amt>*	[1..1]	Amount	C1, C4	362
	Sign *<Sgn>*	[0..1]	Indicator		363
	UnitPrice *<UnitPric>*	[0..1]			363
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			363
	Amount *<Amt>*	[1..1]	Amount	C1, C4	364
	Sign *<Sgn>*	[0..1]	Indicator		364
Or	**Percentage** *<Pctg>*	[1..1]	Rate		364
Or	**Yield** *<Yld>*	[1..1]	Rate		364
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		365
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	365
	Quality *<Qlty>*	[0..1]	CodeSet		365
	Maturity *<Mtrty>*	[0..1]	Date		365
	Issuer *<Issr>*	[0..1]			365
	Identification *<Id>*	[0..1]	±		366
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	366
	Type *<Tp>*	[0..*]			366
{Or	**Code** *<Cd>*	[1..1]	CodeSet		366
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		367
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		367
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		367
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		367

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Cash *<Csh>*	[0..*]			367
	Amount *<Amt>*	[1..1]			368
	Amount *<Amt>*	[1..1]	Amount	C1, C4	368
	Sign *<Sgn>*	[0..1]	Indicator		368
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		369
	Commodity *<Cmmdty>*	[0..*]			369
	Classification *<Clssfctn>*	[0..1]	±		369
	Quantity *<Qty>*	[0..1]			375
	Value *<Val>*	[1..1]	Quantity		375
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		375
	UnitPrice *<UnitPric>*	[0..1]			379
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			380
	Amount *<Amt>*	[1..1]	Amount	C1, C4	380
	Sign *<Sgn>*	[0..1]	Indicator		380
Or	**Percentage** *<Pctg>*	[1..1]	Rate		380
Or	**Yield** *<Yld>*	[1..1]	Rate		381
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		381
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	381
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		381
	BasketIdentifier *<BsktIdr>*	[0..1]	±		381
Or	**BuySellBack** *<BuySellBck>*	[1..1]			382
	CollateralValueDate *<CollValDt>*	[0..1]	Date		384
	AssetType *<AsstTp>*	[0..1]			384
	Security *<Scty>*	[0..*]			386
	Identification *<Id>*	[0..1]	IdentifierSet		387
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		388
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			388
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		388
Or}	**NominalValue** *<NmnlVal>*	[1..1]			388
	Amount *<Amt>*	[1..1]	Amount	C1, C4	388
	Sign *<Sgn>*	[0..1]	Indicator		389

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitPrice <UnitPric>	[0..1]			389
{Or	**MonetaryValue** <MntryVal>	[1..1]			389
	Amount <Amt>	[1..1]	Amount	C1, C4	390
	Sign <Sgn>	[0..1]	Indicator		390
Or	**Percentage** <Pctg>	[1..1]	Rate		390
Or	**Yield** <Yld>	[1..1]	Rate		390
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		391
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	391
	Quality <Qlty>	[0..1]	CodeSet		391
	Maturity <Mtrty>	[0..1]	Date		391
	Issuer <Issr>	[0..1]			391
	Identification <Id>	[0..1]	±		392
	JurisdictionCountry <JursdctnCtry>	[1..1]	CodeSet	C3	392
	Type <Tp>	[0..*]			392
{Or	**Code** <Cd>	[1..1]	CodeSet		392
Or}	**Proprietary** <Prtry>	[1..1]	Text		393
	ExclusiveArrangement <ExclsvArrgmnt>	[0..1]	Indicator		393
	AvailableForCollateralReuse <AvlblForCollReuse>	[0..1]	Indicator		393
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		393
	Cash <Csh>	[0..*]			393
	Amount <Amt>	[1..1]			394
	Amount <Amt>	[1..1]	Amount	C1, C4	394
	Sign <Sgn>	[0..1]	Indicator		394
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		395
	Commodity <Cmmdty>	[0..*]			395
	Classification <Clssfctn>	[0..1]	±		395
	Quantity <Qty>	[0..1]			401
	Value <Val>	[1..1]	Quantity		401
	UnitOfMeasure <UnitOfMeasr>	[1..1]	CodeSet		401
	UnitPrice <UnitPric>	[0..1]			405
{Or	**MonetaryValue** <MntryVal>	[1..1]			406

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	406
	Sign <*Sgn*>	[0..1]	Indicator		406
Or	**Percentage** <*Pctg*>	[1..1]	Rate		406
Or	**Yield** <*Yld*>	[1..1]	Rate		407
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		407
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	407
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		407
	BasketIdentifier <*BsktIdr*>	[0..1]	±		407
Or	**SecuritiesLending** <*SctiesLndg*>	[1..1]			408
{Or	**Collateralised** <*Collsd*>	[1..1]			410
	CollateralValueDate <*CollValDt*>	[0..1]	Date		412
	AssetType <*AsstTp*>	[0..1]			412
	Security <*Scty*>	[0..*]			414
	Identification <*Id*>	[0..1]	IdentifierSet		415
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		416
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			416
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		416
Or}	**NominalValue** <*NmnlVal*>	[1..1]			416
	Amount <*Amt*>	[1..1]	Amount	C1, C4	416
	Sign <*Sgn*>	[0..1]	Indicator		417
	UnitPrice <*UnitPric*>	[0..1]			417
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			417
	Amount <*Amt*>	[1..1]	Amount	C1, C4	418
	Sign <*Sgn*>	[0..1]	Indicator		418
Or	**Percentage** <*Pctg*>	[1..1]	Rate		418
Or	**Yield** <*Yld*>	[1..1]	Rate		418
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		419
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	419
	Quality <*Qlty*>	[0..1]	CodeSet		419
	Maturity <*Mtrty*>	[0..1]	Date		419
	Issuer <*Issr*>	[0..1]			419

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		420
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	420
	Type *<Tp>*	[0..*]			420
{Or	**Code** *<Cd>*	[1..1]	CodeSet		420
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		421
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		421
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		421
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		421
	Cash *<Csh>*	[0..*]			421
	Amount *<Amt>*	[1..1]			422
	Amount *<Amt>*	[1..1]	Amount	C1, C4	422
	Sign *<Sgn>*	[0..1]	Indicator		422
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		423
	Commodity *<Cmmdty>*	[0..*]			423
	Classification *<Clssfctn>*	[0..1]	±		423
	Quantity *<Qty>*	[0..1]			429
	Value *<Val>*	[1..1]	Quantity		429
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		429
	UnitPrice *<UnitPric>*	[0..1]			433
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			434
	Amount *<Amt>*	[1..1]	Amount	C1, C4	434
	Sign *<Sgn>*	[0..1]	Indicator		434
Or	**Percentage** *<Pctg>*	[1..1]	Rate		434
Or	**Yield** *<Yld>*	[1..1]	Rate		435
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		435
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	435
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		435
	BasketIdentifier *<BsktIdr>*	[0..1]	±		435
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		436
Or}	**MarginLending** *<MrgnLndg>*	[1..*]			436
	Identification *<Id>*	[0..1]	IdentifierSet		437

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		438
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			438
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		438
Or}	**NominalValue** *<NmnlVal>*	[1..1]			438
	Amount *<Amt>*	[1..1]	Amount	C1, C4	438
	Sign *<Sgn>*	[0..1]	Indicator		439
	UnitPrice *<UnitPric>*	[0..1]			439
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			439
	Amount *<Amt>*	[1..1]	Amount	C1, C4	440
	Sign *<Sgn>*	[0..1]	Indicator		440
Or	**Percentage** *<Pctg>*	[1..1]	Rate		440
Or	**Yield** *<Yld>*	[1..1]	Rate		440
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		441
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	441
	Quality *<Qlty>*	[0..1]	CodeSet		441
	Maturity *<Mtrty>*	[0..1]	Date		441
	Issuer *<Issr>*	[0..1]			441
	Identification *<Id>*	[0..1]	±		442
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	442
	Type *<Tp>*	[0..*]			442
{Or	**Code** *<Cd>*	[1..1]	CodeSet		442
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		443
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		443
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		443
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		443

3.4.1.2.2.4.1 RepurchaseTrade <RpTrad>

Presence: [1..1]

Definition: Data on collateral used for the repurchase trade transaction.

RepurchaseTrade <RpTrad> contains the following **Collateral35** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralValueDate <*CollValDt*>	[0..1]	Date		358
	AssetType <*AsstTp*>	[0..1]			358
	Security <*Scty*>	[0..*]			360
	Identification <*Id*>	[0..1]	IdentifierSet		361
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		362
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			362
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		362
Or}	**NominalValue** <*NmnlVal*>	[1..1]			362
	Amount <*Amt*>	[1..1]	Amount	C1, C4	362
	Sign <*Sgn*>	[0..1]	Indicator		363
	UnitPrice <*UnitPric*>	[0..1]			363
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			363
	Amount <*Amt*>	[1..1]	Amount	C1, C4	364
	Sign <*Sgn*>	[0..1]	Indicator		364
Or	**Percentage** <*Pctg*>	[1..1]	Rate		364
Or	**Yield** <*Yld*>	[1..1]	Rate		364
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		365
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	365
	Quality <*Qlty*>	[0..1]	CodeSet		365
	Maturity <*Mtrty*>	[0..1]	Date		365
	Issuer <*Issr*>	[0..1]			365
	Identification <*Id*>	[0..1]	±		366
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	366
	Type <*Tp*>	[0..*]			366
{Or	**Code** <*Cd*>	[1..1]	CodeSet		366
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		367
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		367
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		367
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		367
	Cash <*Csh*>	[0..*]			367
	Amount <*Amt*>	[1..1]			368

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	368
	Sign <*Sgn*>	[0..1]	Indicator		368
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		369
	Commodity <*Cmmdty*>	[0..*]			369
	Classification <*Clssfctn*>	[0..1]	±		369
	Quantity <*Qty*>	[0..1]			375
	Value <*Val*>	[1..1]	Quantity		375
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		375
	UnitPrice <*UnitPric*>	[0..1]			379
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			380
	Amount <*Amt*>	[1..1]	Amount	C1, C4	380
	Sign <*Sgn*>	[0..1]	Indicator		380
Or	**Percentage** <*Pctg*>	[1..1]	Rate		380
Or	**Yield** <*Yld*>	[1..1]	Rate		381
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		381
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	381
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		381
	BasketIdentifier <*BsktIdr*>	[0..1]	±		381

3.4.1.2.2.4.1.1 CollateralValueDate <CollValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.2.4.1.2 AssetType <AsstTp>

Presence: [0..1]

Definition: Indication of the type of collateral component.

AssetType <AsstTp> contains the following **CollateralType14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Security *<Scty>*	[0..*]			360
	Identification *<Id>*	[0..1]	IdentifierSet		361
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		362
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			362
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		362
Or}	**NominalValue** *<NmnlVal>*	[1..1]			362
	Amount *<Amt>*	[1..1]	Amount	C1, C4	362
	Sign *<Sgn>*	[0..1]	Indicator		363
	UnitPrice *<UnitPric>*	[0..1]			363
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			363
	Amount *<Amt>*	[1..1]	Amount	C1, C4	364
	Sign *<Sgn>*	[0..1]	Indicator		364
Or	**Percentage** *<Pctg>*	[1..1]	Rate		364
Or	**Yield** *<Yld>*	[1..1]	Rate		364
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		365
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	365
	Quality *<Qlty>*	[0..1]	CodeSet		365
	Maturity *<Mtrty>*	[0..1]	Date		365
	Issuer *<Issr>*	[0..1]			365
	Identification *<Id>*	[0..1]	±		366
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	366
	Type *<Tp>*	[0..*]			366
{Or	**Code** *<Cd>*	[1..1]	CodeSet		366
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		367
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		367
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		367
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		367
	Cash *<Csh>*	[0..*]			367
	Amount *<Amt>*	[1..1]			368
	Amount *<Amt>*	[1..1]	Amount	C1, C4	368
	Sign *<Sgn>*	[0..1]	Indicator		368

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		369
	Commodity <*Cmmdty*>	[0..*]			369
	Classification <*Clssfctn*>	[0..1]	±		369
	Quantity <*Qty*>	[0..1]			375
	Value <*Val*>	[1..1]	Quantity		375
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		375
	UnitPrice <*UnitPric*>	[0..1]			379
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			380
	Amount <*Amt*>	[1..1]	Amount	C1, C4	380
	Sign <*Sgn*>	[0..1]	Indicator		380
Or	**Percentage** <*Pctg*>	[1..1]	Rate		380
Or	**Yield** <*Yld*>	[1..1]	Rate		381
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		381
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	381

3.4.1.2.2.4.1.2.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities and related fields used as a collateral.

Security <Scty> contains the following **Security16** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		361
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		362
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			362
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		362
Or}	**NominalValue** *<NmnlVal>*	[1..1]			362
	Amount *<Amt>*	[1..1]	Amount	C1, C4	362
	Sign *<Sgn>*	[0..1]	Indicator		363
	UnitPrice *<UnitPric>*	[0..1]			363
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			363
	Amount *<Amt>*	[1..1]	Amount	C1, C4	364
	Sign *<Sgn>*	[0..1]	Indicator		364
Or	**Percentage** *<Pctg>*	[1..1]	Rate		364
Or	**Yield** *<Yld>*	[1..1]	Rate		364
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		365
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	365
	Quality *<Qlty>*	[0..1]	CodeSet		365
	Maturity *<Mtrty>*	[0..1]	Date		365
	Issuer *<Issr>*	[0..1]			365
	Identification *<Id>*	[0..1]	±		366
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	366
	Type *<Tp>*	[0..*]			366
{Or	**Code** *<Cd>*	[1..1]	CodeSet		366
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		367
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		367
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		367
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		367

3.4.1.2.2.4.1.2.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.2.4.1.2.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.2.4.1.2.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		362
Or}	**NominalValue** <*NmnlVal*>	[1..1]			362
	Amount <*Amt*>	[1..1]	Amount	C1, C4	362
	Sign <*Sgn*>	[0..1]	Indicator		363

3.4.1.2.2.4.1.2.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.2.4.1.2.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	362
	Sign <*Sgn*>	[0..1]	Indicator		363

3.4.1.2.2.4.1.2.1.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.1.2.1.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.2.4.1.2.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			363
	Amount <*Amt*>	[1..1]	Amount	C1, C4	364
	Sign <*Sgn*>	[0..1]	Indicator		364
Or	**Percentage** <*Pctg*>	[1..1]	Rate		364
Or	**Yield** <*Yld*>	[1..1]	Rate		364
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		365

3.4.1.2.2.4.1.2.1.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	364
	Sign <*Sgn*>	[0..1]	Indicator		364

3.4.1.2.2.4.1.2.1.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.1.2.1.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.2.4.1.2.1.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.1.2.1.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.1.2.1.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.2.4.1.2.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.1.2.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.2.4.1.2.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.2.4.1.2.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		366
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	366

3.4.1.2.2.4.1.2.1.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

3.4.1.2.2.4.1.2.1.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.2.4.1.2.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		366
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		367

3.4.1.2.2.4.1.2.1.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.2.4.1.2.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.2.4.1.2.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.2.4.1.2.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.2.4.1.2.1.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.1.2.2 Cash <Csh>

Presence: [0..*]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Cash <Csh> contains the following **AmountHaircutMargin1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]			368
	Amount *<Amt>*	[1..1]	Amount	C1, C4	368
	Sign *<Sgn>*	[0..1]	Indicator		368
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		369

3.4.1.2.2.4.1.2.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Amount <Amt> contains the following **AmountAndDirection53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	368
	Sign *<Sgn>*	[0..1]	Indicator		368

3.4.1.2.2.4.1.2.2.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.1.2.2.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.2.4.1.2.2.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.1.2.3 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities and related fields used as a collateral.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±		369
	Quantity <*Qty*>	[0..1]			375
	Value <*Val*>	[1..1]	Quantity		375
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		375
	UnitPrice <*UnitPric*>	[0..1]			379
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			380
	Amount <*Amt*>	[1..1]	Amount	C1, C4	380
	Sign <*Sgn*>	[0..1]	Indicator		380
Or	**Percentage** <*Pctg*>	[1..1]	Rate		380
Or	**Yield** <*Yld*>	[1..1]	Rate		381
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		381
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	381

3.4.1.2.2.4.1.2.3.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]			1380
{Or	GrainOilSeed *<GrnOilSeed>*	[1..1]			1382
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1382
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1382
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1382
Or	Soft *<Soft>*	[1..1]			1383
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1383
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1383
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1383
Or	Potato *<Ptt>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1384
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1384
Or	OliveOil *<OlvOil>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1385
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1385
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1385
Or	Dairy *<Dairy>*	[1..1]			1385
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Forestry *<Frstry>*	[1..1]			1386
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Seafood *<Sfd>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1387
Or	LiveStock *<LiveStock>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1388
Or	Grain *<Grn>*	[1..1]			1388
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

3.4.1.2.2.4.1.2.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		375
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		375

3.4.1.2.2.4.1.2.3.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.2.4.1.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

3.4.1.2.2.4.1.2.3.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			380
	Amount *<Amt>*	[1..1]	Amount	C1, C4	380
	Sign *<Sgn>*	[0..1]	Indicator		380
Or	**Percentage** *<Pctg>*	[1..1]	Rate		380
Or	**Yield** *<Yld>*	[1..1]	Rate		381
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		381

3.4.1.2.2.4.1.2.3.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	380
	Sign <*Sgn*>	[0..1]	Indicator		380

3.4.1.2.2.4.1.2.3.3.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.1.2.3.3.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.2.4.1.2.3.3.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.1.2.3.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.1.2.3.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.2.4.1.2.3.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.1.3 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.2.4.1.4 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Identification of the collateral basket.

BasketIdentifier <BsktIdr> contains one of the following elements (see "SecurityIdentification26Choice" on page 1479 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	IdentifierSet		1479
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		1479

3.4.1.2.2.4.2 BuySellBack <BuySellBck>

Presence: [1..1]

Definition: Data on collateral used for the buy sell back transaction.

BuySellBack <BuySellBck> contains the following **Collateral35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralValueDate <CollValDt>	[0..1]	Date		384
	AssetType <AsstTp>	[0..1]			384
	Security <Scty>	[0..*]			386
	Identification <Id>	[0..1]	IdentifierSet		387
	ClassificationType <ClssfctnTp>	[0..1]	IdentifierSet		388
	QuantityOrNominalValue <QtyOrNmnlVal>	[0..1]			388
{Or	**Quantity** <Qty>	[1..1]	Quantity		388
Or}	**NominalValue** <NmnlVal>	[1..1]			388
	Amount <Amt>	[1..1]	Amount	C1, C4	388
	Sign <Sgn>	[0..1]	Indicator		389
	UnitPrice <UnitPric>	[0..1]			389
{Or	**MonetaryValue** <MntryVal>	[1..1]			389
	Amount <Amt>	[1..1]	Amount	C1, C4	390
	Sign <Sgn>	[0..1]	Indicator		390
Or	**Percentage** <Pctg>	[1..1]	Rate		390
Or	**Yield** <Yld>	[1..1]	Rate		390
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		391
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	391
	Quality <Qlty>	[0..1]	CodeSet		391
	Maturity <Mtrty>	[0..1]	Date		391
	Issuer <Issr>	[0..1]			391
	Identification <Id>	[0..1]	±		392
	JurisdictionCountry <JursdctnCtry>	[1..1]	CodeSet	C3	392
	Type <Tp>	[0..*]			392
{Or	**Code** <Cd>	[1..1]	CodeSet		392
Or}	**Proprietary** <Prtry>	[1..1]	Text		393
	ExclusiveArrangement <ExclsvArrgmnt>	[0..1]	Indicator		393
	AvailableForCollateralReuse <AvlblForCollReuse>	[0..1]	Indicator		393
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		393
	Cash <Csh>	[0..*]			393
	Amount <Amt>	[1..1]			394

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	394
	Sign *<Sgn>*	[0..1]	Indicator		394
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		395
	Commodity *<Cmmdty>*	[0..*]			395
	Classification *<Clssfctn>*	[0..1]	±		395
	Quantity *<Qty>*	[0..1]			401
	Value *<Val>*	[1..1]	Quantity		401
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		401
	UnitPrice *<UnitPric>*	[0..1]			405
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			406
	Amount *<Amt>*	[1..1]	Amount	C1, C4	406
	Sign *<Sgn>*	[0..1]	Indicator		406
Or	**Percentage** *<Pctg>*	[1..1]	Rate		406
Or	**Yield** *<Yld>*	[1..1]	Rate		407
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		407
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	407
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		407
	BasketIdentifier *<BsktIdr>*	[0..1]	±		407

3.4.1.2.2.4.2.1 CollateralValueDate <CollValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.2.4.2.2 AssetType <AsstTp>

Presence: [0..1]

Definition: Indication of the type of collateral component.

AssetType <AsstTp> contains the following **CollateralType14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Security <Scty>	[0..*]			386
	Identification <Id>	[0..1]	IdentifierSet		387
	ClassificationType <ClssfctnTp>	[0..1]	IdentifierSet		388
	QuantityOrNominalValue <QtyOrNmnlVal>	[0..1]			388
{Or	**Quantity** <Qty>	[1..1]	Quantity		388
Or}	**NominalValue** <NmnlVal>	[1..1]			388
	Amount <Amt>	[1..1]	Amount	C1, C4	388
	Sign <Sgn>	[0..1]	Indicator		389
	UnitPrice <UnitPric>	[0..1]			389
{Or	**MonetaryValue** <MntryVal>	[1..1]			389
	Amount <Amt>	[1..1]	Amount	C1, C4	390
	Sign <Sgn>	[0..1]	Indicator		390
Or	**Percentage** <Pctg>	[1..1]	Rate		390
Or	**Yield** <Yld>	[1..1]	Rate		390
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		391
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	391
	Quality <Qlty>	[0..1]	CodeSet		391
	Maturity <Mtrty>	[0..1]	Date		391
	Issuer <Issr>	[0..1]			391
	Identification <Id>	[0..1]	±		392
	JurisdictionCountry <JursdctnCtry>	[1..1]	CodeSet	C3	392
	Type <Tp>	[0..*]			392
{Or	**Code** <Cd>	[1..1]	CodeSet		392
Or}	**Proprietary** <Prtry>	[1..1]	Text		393
	ExclusiveArrangement <ExclsvArrgmnt>	[0..1]	Indicator		393
	AvailableForCollateralReuse <AvlblForCollReuse>	[0..1]	Indicator		393
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		393
	Cash <Csh>	[0..*]			393
	Amount <Amt>	[1..1]			394
	Amount <Amt>	[1..1]	Amount	C1, C4	394
	Sign <Sgn>	[0..1]	Indicator		394

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		395
	Commodity <*Cmmdty*>	[0..*]			395
	Classification <*Clssfctn*>	[0..1]	±		395
	Quantity <*Qty*>	[0..1]			401
	Value <*Val*>	[1..1]	Quantity		401
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		401
	UnitPrice <*UnitPric*>	[0..1]			405
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			406
	Amount <*Amt*>	[1..1]	Amount	C1, C4	406
	Sign <*Sgn*>	[0..1]	Indicator		406
Or	**Percentage** <*Pctg*>	[1..1]	Rate		406
Or	**Yield** <*Yld*>	[1..1]	Rate		407
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		407
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	407

3.4.1.2.2.4.2.2.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities and related fields used as a collateral.

Security <Scty> contains the following **Security16** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		387
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		388
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			388
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		388
Or}	**NominalValue** <*NmnlVal*>	[1..1]			388
	Amount <*Amt*>	[1..1]	Amount	C1, C4	388
	Sign <*Sgn*>	[0..1]	Indicator		389
	UnitPrice <*UnitPric*>	[0..1]			389
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			389
	Amount <*Amt*>	[1..1]	Amount	C1, C4	390
	Sign <*Sgn*>	[0..1]	Indicator		390
Or	**Percentage** <*Pctg*>	[1..1]	Rate		390
Or	**Yield** <*Yld*>	[1..1]	Rate		390
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		391
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	391
	Quality <*Qlty*>	[0..1]	CodeSet		391
	Maturity <*Mtrty*>	[0..1]	Date		391
	Issuer <*Issr*>	[0..1]			391
	Identification <*Id*>	[0..1]	±		392
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	392
	Type <*Tp*>	[0..*]			392
{Or	**Code** <*Cd*>	[1..1]	CodeSet		392
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		393
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		393
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		393
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		393

3.4.1.2.2.4.2.2.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.2.4.2.2.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.2.4.2.2.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		388
Or}	**NominalValue** <*NmnlVal*>	[1..1]			388
	Amount <*Amt*>	[1..1]	Amount	C1, C4	388
	Sign <*Sgn*>	[0..1]	Indicator		389

3.4.1.2.2.4.2.2.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.2.4.2.2.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	388
	Sign <*Sgn*>	[0..1]	Indicator		389

3.4.1.2.2.4.2.2.1.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.2.2.1.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.2.4.2.2.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			389
	Amount <*Amt*>	[1..1]	Amount	C1, C4	390
	Sign <*Sgn*>	[0..1]	Indicator		390
Or	**Percentage** <*Pctg*>	[1..1]	Rate		390
Or	**Yield** <*Yld*>	[1..1]	Rate		390
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		391

3.4.1.2.2.4.2.2.1.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	390
	Sign <*Sgn*>	[0..1]	Indicator		390

3.4.1.2.2.4.2.2.1.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.2.2.1.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.2.4.2.2.1.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.2.2.1.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.2.2.1.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.2.4.2.2.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.2.2.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.2.4.2.2.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.2.4.2.2.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		392
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	392

3.4.1.2.2.4.2.2.1.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

3.4.1.2.2.4.2.2.1.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.2.4.2.2.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		392
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		393

3.4.1.2.2.4.2.2.1.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.2.4.2.2.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.2.4.2.2.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.2.4.2.2.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.2.4.2.2.1.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.2.2.2 Cash <Csh>

Presence: [0..*]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Cash <Csh> contains the following **AmountHaircutMargin1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]			394
	Amount *<Amt>*	[1..1]	Amount	C1, C4	394
	Sign *<Sgn>*	[0..1]	Indicator		394
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		395

3.4.1.2.2.4.2.2.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Amount <Amt> contains the following **AmountAndDirection53** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	394
	Sign *<Sgn>*	[0..1]	Indicator		394

3.4.1.2.2.4.2.2.2.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.2.2.2.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.2.4.2.2.2.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.2.2.3 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities and related fields used as a collateral.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±		395
	Quantity <*Qty*>	[0..1]			401
	Value <*Val*>	[1..1]	Quantity		401
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		401
	UnitPrice <*UnitPric*>	[0..1]			405
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			406
	Amount <*Amt*>	[1..1]	Amount	C1, C4	406
	Sign <*Sgn*>	[0..1]	Indicator		406
Or	**Percentage** <*Pctg*>	[1..1]	Rate		406
Or	**Yield** <*Yld*>	[1..1]	Rate		407
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		407
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	407

3.4.1.2.2.4.2.2.3.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]			1380
{Or	GrainOilSeed *<GrnOilSeed>*	[1..1]			1382
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1382
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1382
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1382
Or	Soft *<Soft>*	[1..1]			1383
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1383
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1383
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1383
Or	Potato *<Ptt>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1384
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1384
Or	OliveOil *<OlvOil>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1385
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1385
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1385
Or	Dairy *<Dairy>*	[1..1]			1385
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Forestry *<Frstry>*	[1..1]			1386
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Seafood *<Sfd>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1387
Or	LiveStock *<LiveStock>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1388
Or	Grain *<Grn>*	[1..1]			1388
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1388

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

3.4.1.2.2.4.2.2.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		401
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		401

3.4.1.2.2.4.2.2.3.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.2.4.2.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

3.4.1.2.2.4.2.2.3.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			406
	Amount <*Amt*>	[1..1]	Amount	C1, C4	406
	Sign <*Sgn*>	[0..1]	Indicator		406
Or	**Percentage** <*Pctg*>	[1..1]	Rate		406
Or	**Yield** <*Yld*>	[1..1]	Rate		407
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		407

3.4.1.2.2.4.2.2.3.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	406
	Sign <*Sgn*>	[0..1]	Indicator		406

3.4.1.2.2.4.2.2.3.3.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.2.2.3.3.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.2.4.2.2.3.3.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.2.2.3.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.2.2.3.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.2.4.2.2.3.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.2.3 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.2.4.2.4 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Identification of the collateral basket.

BasketIdentifier <BsktIdr> contains one of the following elements (see "SecurityIdentification26Choice" on page 1479 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	IdentifierSet		1479
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		1479

3.4.1.2.2.4.3 SecuritiesLending <SctiesLndg>

Presence: [1..1]

Definition: Data on collateral used for the securities lending transaction.

SecuritiesLending <SctiesLndg> contains one of the following **CollateralFlag10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Collateralised** *<Collsd>*	[1..1]			410
	CollateralValueDate *<CollValDt>*	[0..1]	Date		412
	AssetType *<AsstTp>*	[0..1]			412
	Security *<Scty>*	[0..*]			414
	Identification *<Id>*	[0..1]	IdentifierSet		415
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		416
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			416
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		416
Or}	**NominalValue** *<NmnlVal>*	[1..1]			416
	Amount *<Amt>*	[1..1]	Amount	C1, C4	416
	Sign *<Sgn>*	[0..1]	Indicator		417
	UnitPrice *<UnitPric>*	[0..1]			417
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			417
	Amount *<Amt>*	[1..1]	Amount	C1, C4	418
	Sign *<Sgn>*	[0..1]	Indicator		418
Or	**Percentage** *<Pctg>*	[1..1]	Rate		418
Or	**Yield** *<Yld>*	[1..1]	Rate		418
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		419
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	419
	Quality *<Qlty>*	[0..1]	CodeSet		419
	Maturity *<Mtrty>*	[0..1]	Date		419
	Issuer *<Issr>*	[0..1]			419
	Identification *<Id>*	[0..1]	±		420
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	420
	Type *<Tp>*	[0..*]			420
{Or	**Code** *<Cd>*	[1..1]	CodeSet		420
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		421
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		421
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		421
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		421
	Cash *<Csh>*	[0..*]			421

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]			422
	Amount *<Amt>*	[1..1]	Amount	C1, C4	422
	Sign *<Sgn>*	[0..1]	Indicator		422
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		423
	Commodity *<Cmmdty>*	[0..*]			423
	Classification *<Clssfctn>*	[0..1]	±		423
	Quantity *<Qty>*	[0..1]			429
	Value *<Val>*	[1..1]	Quantity		429
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		429
	UnitPrice *<UnitPric>*	[0..1]			433
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			434
	Amount *<Amt>*	[1..1]	Amount	C1, C4	434
	Sign *<Sgn>*	[0..1]	Indicator		434
Or	**Percentage** *<Pctg>*	[1..1]	Rate		434
Or	**Yield** *<Yld>*	[1..1]	Rate		435
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		435
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	435
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		435
	BasketIdentifier *<BsktIdr>*	[0..1]	±		435
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		436

3.4.1.2.2.4.3.1 Collateralised <Collsd>

Presence: [1..1]

Definition: Data on collateralised securities.

Collateralised <Collsd> contains the following **CollaterisedData8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralValueDate <*CollValDt*>	[0..1]	Date		412
	AssetType <*AsstTp*>	[0..1]			412
	Security <*Scty*>	[0..*]			414
	Identification <*Id*>	[0..1]	IdentifierSet		415
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		416
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			416
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		416
Or}	**NominalValue** <*NmnlVal*>	[1..1]			416
	Amount <*Amt*>	[1..1]	Amount	C1, C4	416
	Sign <*Sgn*>	[0..1]	Indicator		417
	UnitPrice <*UnitPric*>	[0..1]			417
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			417
	Amount <*Amt*>	[1..1]	Amount	C1, C4	418
	Sign <*Sgn*>	[0..1]	Indicator		418
Or	**Percentage** <*Pctg*>	[1..1]	Rate		418
Or	**Yield** <*Yld*>	[1..1]	Rate		418
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		419
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	419
	Quality <*Qlty*>	[0..1]	CodeSet		419
	Maturity <*Mtrty*>	[0..1]	Date		419
	Issuer <*Issr*>	[0..1]			419
	Identification <*Id*>	[0..1]	±		420
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	420
	Type <*Tp*>	[0..*]			420
{Or	**Code** <*Cd*>	[1..1]	CodeSet		420
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		421
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		421
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		421
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		421
	Cash <*Csh*>	[0..*]			421
	Amount <*Amt*>	[1..1]			422

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C4	422
	Sign <Sgn>	[0..1]	Indicator		422
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		423
	Commodity <Cmmdty>	[0..*]			423
	Classification <Clssfctn>	[0..1]	±		423
	Quantity <Qty>	[0..1]			429
	Value <Val>	[1..1]	Quantity		429
	UnitOfMeasure <UnitOfMeasr>	[1..1]	CodeSet		429
	UnitPrice <UnitPric>	[0..1]			433
{Or	**MonetaryValue** <MntryVal>	[1..1]			434
	Amount <Amt>	[1..1]	Amount	C1, C4	434
	Sign <Sgn>	[0..1]	Indicator		434
Or	**Percentage** <Pctg>	[1..1]	Rate		434
Or	**Yield** <Yld>	[1..1]	Rate		435
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		435
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	435
	NetExposureCollateralisationIndicator <NetXpsrCollstnInd>	[0..1]	Indicator		435
	BasketIdentifier <BsktIdr>	[0..1]	±		435

3.4.1.2.2.4.3.1.1 CollateralValueDate <CollValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the securities financing transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.2.4.3.1.2 AssetType <AsstTp>

Presence: [0..1]

Definition: Specification on the type of asset used as collateral.

AssetType <AsstTp> contains the following **CollateralType14** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]			414
	Identification <*Id*>	[0..1]	IdentifierSet		415
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		416
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			416
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		416
Or}	**NominalValue** <*NmnlVal*>	[1..1]			416
	Amount <*Amt*>	[1..1]	Amount	C1, C4	416
	Sign <*Sgn*>	[0..1]	Indicator		417
	UnitPrice <*UnitPric*>	[0..1]			417
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			417
	Amount <*Amt*>	[1..1]	Amount	C1, C4	418
	Sign <*Sgn*>	[0..1]	Indicator		418
Or	**Percentage** <*Pctg*>	[1..1]	Rate		418
Or	**Yield** <*Yld*>	[1..1]	Rate		418
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		419
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	419
	Quality <*Qlty*>	[0..1]	CodeSet		419
	Maturity <*Mtrty*>	[0..1]	Date		419
	Issuer <*Issr*>	[0..1]			419
	Identification <*Id*>	[0..1]	±		420
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	420
	Type <*Tp*>	[0..*]			420
{Or	**Code** <*Cd*>	[1..1]	CodeSet		420
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		421
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		421
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		421
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		421
	Cash <*Csh*>	[0..*]			421
	Amount <*Amt*>	[1..1]			422
	Amount <*Amt*>	[1..1]	Amount	C1, C4	422
	Sign <*Sgn*>	[0..1]	Indicator		422

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		423
	Commodity *<Cmmdty>*	[0..*]			423
	Classification *<Clssfctn>*	[0..1]	±		423
	Quantity *<Qty>*	[0..1]			429
	Value *<Val>*	[1..1]	Quantity		429
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		429
	UnitPrice *<UnitPric>*	[0..1]			433
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			434
	Amount *<Amt>*	[1..1]	Amount	C1, C4	434
	Sign *<Sgn>*	[0..1]	Indicator		434
Or	**Percentage** *<Pctg>*	[1..1]	Rate		434
Or	**Yield** *<Yld>*	[1..1]	Rate		435
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		435
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	435

3.4.1.2.2.4.3.1.2.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities and related fields used as a collateral.

Security <Scty> contains the following **Security16** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		415
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		416
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			416
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		416
Or}	**NominalValue** <*NmnlVal*>	[1..1]			416
	Amount <*Amt*>	[1..1]	Amount	C1, C4	416
	Sign <*Sgn*>	[0..1]	Indicator		417
	UnitPrice <*UnitPric*>	[0..1]			417
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			417
	Amount <*Amt*>	[1..1]	Amount	C1, C4	418
	Sign <*Sgn*>	[0..1]	Indicator		418
Or	**Percentage** <*Pctg*>	[1..1]	Rate		418
Or	**Yield** <*Yld*>	[1..1]	Rate		418
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		419
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	419
	Quality <*Qlty*>	[0..1]	CodeSet		419
	Maturity <*Mtrty*>	[0..1]	Date		419
	Issuer <*Issr*>	[0..1]			419
	Identification <*Id*>	[0..1]	±		420
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	420
	Type <*Tp*>	[0..*]			420
{Or	**Code** <*Cd*>	[1..1]	CodeSet		420
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		421
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		421
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		421
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		421

3.4.1.2.2.4.3.1.2.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.2.4.3.1.2.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.2.4.3.1.2.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		416
Or}	**NominalValue** <*NmnlVal*>	[1..1]			416
	Amount <*Amt*>	[1..1]	Amount	C1, C4	416
	Sign <*Sgn*>	[0..1]	Indicator		417

3.4.1.2.2.4.3.1.2.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.2.4.3.1.2.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	416
	Sign <*Sgn*>	[0..1]	Indicator		417

3.4.1.2.2.4.3.1.2.1.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.3.1.2.1.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.2.4.3.1.2.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			417
	Amount <*Amt*>	[1..1]	Amount	C1, C4	418
	Sign <*Sgn*>	[0..1]	Indicator		418
Or	**Percentage** <*Pctg*>	[1..1]	Rate		418
Or	**Yield** <*Yld*>	[1..1]	Rate		418
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		419

3.4.1.2.2.4.3.1.2.1.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	418
	Sign <*Sgn*>	[0..1]	Indicator		418

3.4.1.2.2.4.3.1.2.1.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.3.1.2.1.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.2.4.3.1.2.1.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.3.1.2.1.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.3.1.2.1.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.2.4.3.1.2.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.3.1.2.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.2.4.3.1.2.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.2.4.3.1.2.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		420
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	420

3.4.1.2.2.4.3.1.2.1.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

3.4.1.2.2.4.3.1.2.1.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.2.4.3.1.2.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		420
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		421

3.4.1.2.2.4.3.1.2.1.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.2.4.3.1.2.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.2.4.3.1.2.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.2.4.3.1.2.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.2.4.3.1.2.1.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.3.1.2.2 Cash <Csh>

Presence: [0..*]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Cash <Csh> contains the following **AmountHaircutMargin1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]			422
	Amount *<Amt>*	[1..1]	Amount	C1, C4	422
	Sign *<Sgn>*	[0..1]	Indicator		422
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		423

3.4.1.2.2.4.3.1.2.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Amount <Amt> contains the following **AmountAndDirection53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	422
	Sign *<Sgn>*	[0..1]	Indicator		422

3.4.1.2.2.4.3.1.2.2.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.3.1.2.2.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.2.4.3.1.2.2.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.3.1.2.3 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities and related fields used as a collateral.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±		423
	Quantity <*Qty*>	[0..1]			429
	Value <*Val*>	[1..1]	Quantity		429
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		429
	UnitPrice <*UnitPric*>	[0..1]			433
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			434
	Amount <*Amt*>	[1..1]	Amount	C1, C4	434
	Sign <*Sgn*>	[0..1]	Indicator		434
Or	**Percentage** <*Pctg*>	[1..1]	Rate		434
Or	**Yield** <*Yld*>	[1..1]	Rate		435
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		435
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	435

3.4.1.2.2.4.3.1.2.3.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]			1380
{Or	GrainOilSeed <*GrnOilSeed*>	[1..1]			1382
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1382
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1382
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1382
Or	Soft <*Soft*>	[1..1]			1383
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1383
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1383
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1383
Or	Potato <*Ptt*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1384
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1384
Or	OliveOil <*OlvOil*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1385
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1385
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1385
Or	Dairy <*Dairy*>	[1..1]			1385
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Forestry <*Frstry*>	[1..1]			1386
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Seafood <*Sfd*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1387
Or	LiveStock <*LiveStock*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
Or	Grain <*Grn*>	[1..1]			1388
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <SubPdct>	[1..1]	CodeSet		1405
Or	Urea <Urea>	[1..1]			1405
	BaseProduct <BasePdct>	[1..1]	CodeSet		1405
	SubProduct <SubPdct>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <UreaAndAmmnmNtrt>	[1..1]			1405
	BaseProduct <BasePdct>	[1..1]	CodeSet		1406
	SubProduct <SubPdct>	[1..1]	CodeSet		1406
Or}	Other <Othr>	[1..1]			1406
	BaseProduct <BasePdct>	[1..1]	CodeSet		1406
	SubProduct <SubPdct>	[1..1]	CodeSet		1407
Or	Freight <Frght>	[1..1]			1407
{Or	Dry <Dry>	[1..1]			1407
	BaseProduct <BasePdct>	[1..1]	CodeSet		1408
	SubProduct <SubPdct>	[1..1]	CodeSet		1408
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		1408
Or	Wet <Wet>	[1..1]			1408
	BaseProduct <BasePdct>	[1..1]	CodeSet		1409
	SubProduct <SubPdct>	[1..1]	CodeSet		1409
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		1409
Or	ContainerShip <CntnrShip>	[1..1]			1409
	BaseProduct <BasePdct>	[1..1]	CodeSet		1410
	SubProduct <SubPdct>	[1..1]	CodeSet		1410
Or}	Other <Othr>	[1..1]			1410
	BaseProduct <BasePdct>	[1..1]	CodeSet		1410
	SubProduct <SubPdct>	[1..1]	CodeSet		1410
Or	IndustrialProduct <IndstrlPdct>	[1..1]			1411
{Or	Construction <Cnstrctn>	[1..1]			1411
	BaseProduct <BasePdct>	[1..1]	CodeSet		1411
	SubProduct <SubPdct>	[0..1]	CodeSet		1411
Or}	Manufacturing <Manfctg>	[1..1]			1412
	BaseProduct <BasePdct>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

3.4.1.2.2.4.3.1.2.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		429
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		429

3.4.1.2.2.4.3.1.2.3.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.2.4.3.1.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

3.4.1.2.2.4.3.1.2.3.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			434
	Amount <*Amt*>	[1..1]	Amount	C1, C4	434
	Sign <*Sgn*>	[0..1]	Indicator		434
Or	**Percentage** <*Pctg*>	[1..1]	Rate		434
Or	**Yield** <*Yld*>	[1..1]	Rate		435
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		435

3.4.1.2.2.4.3.1.2.3.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	434
	Sign *<Sgn>*	[0..1]	Indicator		434

3.4.1.2.2.4.3.1.2.3.3.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.3.1.2.3.3.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.2.4.3.1.2.3.3.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.3.1.2.3.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.3.1.2.3.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.2.4.3.1.2.3.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.3.1.3 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.2.4.3.1.4 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Identification of the collateral basket.

BasketIdentifier <BsktIdr> contains one of the following elements (see "SecurityIdentification26Choice" on page 1479 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	IdentifierSet		1479
Or}	NotAvailable <*NotAvlbl*>	[1..1]	CodeSet		1479

3.4.1.2.2.4.3.2 Uncollateralised <Uncollsd>

Presence: [1..1]

Definition: Indication that security is not collateralised.

Datatype: "NoReasonCode" on page 1504

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.1.2.2.4.4 MarginLending <MrgnLndg>

Presence: [1..*]

Definition: Data on collateral used for the margin lending transaction.

MarginLending <MrgnLndg> contains the following **Security16** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		437
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		438
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			438
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		438
Or}	**NominalValue** <*NmnlVal*>	[1..1]			438
	Amount <*Amt*>	[1..1]	Amount	C1, C4	438
	Sign <*Sgn*>	[0..1]	Indicator		439
	UnitPrice <*UnitPric*>	[0..1]			439
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			439
	Amount <*Amt*>	[1..1]	Amount	C1, C4	440
	Sign <*Sgn*>	[0..1]	Indicator		440
Or	**Percentage** <*Pctg*>	[1..1]	Rate		440
Or	**Yield** <*Yld*>	[1..1]	Rate		440
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		441
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	441
	Quality <*Qlty*>	[0..1]	CodeSet		441
	Maturity <*Mtrty*>	[0..1]	Date		441
	Issuer <*Issr*>	[0..1]			441
	Identification <*Id*>	[0..1]	±		442
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	442
	Type <*Tp*>	[0..*]			442
{Or	**Code** <*Cd*>	[1..1]	CodeSet		442
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		443
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		443
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		443
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		443

3.4.1.2.2.4.4.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.2.4.4.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.2.4.4.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		438
Or}	**NominalValue** <*NmnlVal*>	[1..1]			438
	Amount <*Amt*>	[1..1]	Amount	C1, C4	438
	Sign <*Sgn*>	[0..1]	Indicator		439

3.4.1.2.2.4.4.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.2.4.4.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	438
	Sign <*Sgn*>	[0..1]	Indicator		439

3.4.1.2.2.4.4.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.4.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.2.4.4.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			439
	Amount <*Amt*>	[1..1]	Amount	C1, C4	440
	Sign <*Sgn*>	[0..1]	Indicator		440
Or	**Percentage** <*Pctg*>	[1..1]	Rate		440
Or	**Yield** <*Yld*>	[1..1]	Rate		440
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		441

3.4.1.2.2.4.4.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	440
	Sign <*Sgn*>	[0..1]	Indicator		440

3.4.1.2.2.4.4.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.4.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.2.4.4.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.4.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.4.4.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.2.4.4.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.2.4.4.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.2.4.4.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.2.4.4.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		442
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	442

3.4.1.2.2.4.4.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

3.4.1.2.2.4.4.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.2.4.4.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		442
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		443

3.4.1.2.2.4.4.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.2.4.4.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.2.4.4.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.2.4.4.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.2.4.4.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.2.5 LevelType <LvlTp>

Presence: [1..1]

Definition: Information concerning the reported transaction level type.

Datatype: "ModificationLevel1Code" on page 1504

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

3.4.1.2.2.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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.

3.4.1.2.3 Error <Err>

Presence: [1..1]

Definition: Indicates whether transaction was reported by mistake and needs to be removed.

Error <Err> contains the following **TradeError6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		444
	CounterpartyData <*CtrPtyData*>	[1..1]	±		444
	LoanData <*LnData*>	[1..1]			445
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		445
	EventDate <*EvtDt*>	[0..1]	Date		445
	TerminationDate <*TermntnDt*>	[0..1]	Date		445
	SupplementaryData <*SplmtryData*>	[0..*]	±	C6	445

3.4.1.2.3.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

3.4.1.2.3.2 CounterpartyData <CtrPtyData>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyData <CtrPtyData> contains the following elements (see "CounterpartyData60" on page 1475 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		1475
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		1475
	CounterpartyData <*CtrPtyData*>	[1..2]	±		1475

3.4.1.2.3.3 LoanData <LnData>

Presence: [1..1]

Definition: Details of the loan used for financing the transaction.

LoanData <LnData> contains the following **LoanData86** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		445
	EventDate <*EvtDt*>	[0..1]	Date		445
	TerminationDate <*TermntnDt*>	[0..1]	Date		445

3.4.1.2.3.3.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

Definition: Unique reference assigned to the transaction to identify the trade.

Datatype: "Max52Text" on page 1519

3.4.1.2.3.3.2 EventDate <EvtDt>

Presence: [0..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

3.4.1.2.3.3.3 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 1513

3.4.1.2.3.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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.

3.4.1.2.4 EarlyTermination <EarlyTermntn>

Presence: [1..1]

Definition: Indicates that reported position is a termination of an existing contract.

EarlyTermination <EarlyTermntn> contains the following **TradeError6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		446
	CounterpartyData <*CtrPtyData*>	[1..1]	±		446
	LoanData <*LnData*>	[1..1]			447
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		447
	EventDate <*EvtDt*>	[0..1]	Date		447
	TerminationDate <*TermntnDt*>	[0..1]	Date		447
	SupplementaryData <*SplmtryData*>	[0..*]	±	C6	447

3.4.1.2.4.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

3.4.1.2.4.2 CounterpartyData <CtrPtyData>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyData <CtrPtyData> contains the following elements (see "CounterpartyData60" on page 1475 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		1475
	ReportSubmittingEntity *<RptSubmitgNtty>*	[1..1]	±		1475
	CounterpartyData *<CtrPtyData>*	[1..2]	±		1475

3.4.1.2.4.3 LoanData <LnData>

Presence: [1..1]

Definition: Details of the loan used for financing the transaction.

LoanData <LnData> contains the following **LoanData86** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		447
	EventDate *<EvtDt>*	[0..1]	Date		447
	TerminationDate *<TermntnDt>*	[0..1]	Date		447

3.4.1.2.4.3.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

Definition: Unique reference assigned to the transaction to identify the trade.

Datatype: "Max52Text" on page 1519

3.4.1.2.4.3.2 EventDate <EvtDt>

Presence: [0..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

3.4.1.2.4.3.3 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 1513

3.4.1.2.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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.

3.4.1.2.5 PositionComponent <PosCmpnt>

Presence: [1..1]

Definition: Indicates contract that is to be reported as a new trade and also included in a separate position report on the same day.

PositionComponent <PosCmpnt> contains the following **TradeTransactionPositionComponent5** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		454
	CounterpartyData *<CtrPtyData>*	[1..1]	±		454
	LoanData *<LnData>*	[0..1]			454
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			458
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		459
	EventDate *<EvtDt>*	[1..1]	Date		459
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		460
	ClearingStatus *<ClrSts>*	[1..1]	±		460
	TradingVenue *<TradgVn>*	[1..1]	IdentifierSet		460
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		460
	ValueDate *<ValDt>*	[1..1]	Date		461
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		461
	DeliveryByValue *<DlvryByVal>*	[1..1]	Indicator		461
	CollateralDeliveryMethod *<CollDlvryMtd>*	[1..1]	CodeSet		462
	Term *<Term>*	[0..*]			462
{Or	**Open** *<Opn>*	[1..1]	CodeSet		462
Or}	**Fixed** *<Fxd>*	[1..1]			462
	MaturityDate *<MtrtyDt>*	[0..1]	Date		463
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		463
	InterestRate *<IntrstRate>*	[0..1]	±		463
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		464
	TerminationDate *<TermntnDt>*	[0..1]	Date		464
	UnitPrice *<UnitPric>*	[0..1]			464
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			465
	Amount *<Amt>*	[1..1]	Amount	C1, C4	465
	Sign *<Sgn>*	[0..1]	Indicator		465
Or	**Percentage** *<Pctg>*	[1..1]	Rate		466
Or	**Yield** *<Yld>*	[1..1]	Rate		466
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		466
Or	**BuySellBack** *<BuySellBck>*	[1..1]			466

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		467
	MaturityDate *<MtrtyDt>*	[1..1]	Date		467
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		468
	EventDate *<EvtDt>*	[1..1]	Date		468
	ClearingStatus *<ClrSts>*	[1..1]	±		468
	TradingVenue *<TradgVn>*	[1..1]	IdentifierSet		468
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		468
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		469
	ValueDate *<ValDt>*	[1..1]	Date		469
	TerminationDate *<TermntnDt>*	[0..1]	Date		469
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		469
	UnitPrice *<UnitPric>*	[0..1]			470
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			470
	Amount *<Amt>*	[1..1]	Amount	C1, C4	470
	Sign *<Sgn>*	[0..1]	Indicator		471
Or	**Percentage** *<Pctg>*	[1..1]	Rate		471
Or	**Yield** *<Yld>*	[1..1]	Rate		471
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		471
Or}	**SecuritiesLending** *<SctiesLndg>*	[1..1]			471
	DeliveryByValue *<DlvryByVal>*	[1..1]	Indicator		473
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		474
	Term *<Term>*	[0..*]			474
{Or	**Open** *<Opn>*	[1..1]	CodeSet		474
Or}	**Fixed** *<Fxd>*	[1..1]			474
	MaturityDate *<MtrtyDt>*	[0..1]	Date		475
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		475
	AssetType *<AsstTp>*	[1..1]			475
	Security *<Scty>*	[0..*]			477
	Identification *<Id>*	[0..1]	IdentifierSet		478
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		478
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			479

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		479
Or}	**NominalValue** *<NmnlVal>*	[1..1]			479
	Amount *<Amt>*	[1..1]	Amount	C1, C4	479
	Sign *<Sgn>*	[0..1]	Indicator		480
	UnitPrice *<UnitPric>*	[0..1]			480
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			480
	Amount *<Amt>*	[1..1]	Amount	C1, C4	481
	Sign *<Sgn>*	[0..1]	Indicator		481
Or	**Percentage** *<Pctg>*	[1..1]	Rate		481
Or	**Yield** *<Yld>*	[1..1]	Rate		481
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		481
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	482
	Quality *<Qlty>*	[0..1]	CodeSet		482
	Maturity *<Mtrty>*	[0..1]	Date		482
	Issuer *<Issr>*	[0..1]			482
	Identification *<Id>*	[0..1]	±		483
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	483
	Type *<Tp>*	[0..*]			483
{Or	**Code** *<Cd>*	[1..1]	CodeSet		483
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		484
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		484
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		484
	Commodity *<Cmmdty>*	[0..*]			484
	Classification *<Clssfctn>*	[0..1]	±		485
	Quantity *<Qty>*	[0..1]			491
	Value *<Val>*	[1..1]	Quantity		491
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		491
	UnitPrice *<UnitPric>*	[0..1]			495
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			496
	Amount *<Amt>*	[1..1]	Amount	C1, C4	496
	Sign *<Sgn>*	[0..1]	Indicator		496

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Percentage** <*Pctg*>	[1..1]	Rate		496
Or	**Yield** <*Yld*>	[1..1]	Rate		497
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		497
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	497
	RebateRate <*RbtRate*>	[1..1]	±		497
	LoanValue <*LnVal*>	[1..1]	Amount	C1, C4	498
	LendingFee <*LndgFee*>	[0..1]	Rate		498
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		499
	EventDate <*EvtDt*>	[1..1]	Date		499
	ClearingStatus <*ClrSts*>	[1..1]	±		499
	TradingVenue <*TradgVn*>	[1..1]	IdentifierSet		499
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		499
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		500
	ValueDate <*ValDt*>	[1..1]	Date		500
	TerminationDate <*TermntnDt*>	[0..1]	Date		500
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		500
	CollateralData <*CollData*>	[0..1]			501
	AssetType <*AsstTp*>	[0..1]			503
	Security <*Scty*>	[0..*]			505
	Identification <*Id*>	[0..1]	IdentifierSet		506
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		507
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			507
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		507
Or}	**NominalValue** <*NmnlVal*>	[1..1]			507
	Amount <*Amt*>	[1..1]	Amount	C1, C4	507
	Sign <*Sgn*>	[0..1]	Indicator		508
	UnitPrice <*UnitPric*>	[0..1]			508
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			508
	Amount <*Amt*>	[1..1]	Amount	C1, C4	509
	Sign <*Sgn*>	[0..1]	Indicator		509
Or	**Percentage** <*Pctg*>	[1..1]	Rate		509

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Yield** *<Yld>*	[1..1]	Rate		509
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		510
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	510
	Quality *<Qlty>*	[0..1]	CodeSet		510
	Maturity *<Mtrty>*	[0..1]	Date		510
	Issuer *<Issr>*	[0..1]			510
	Identification *<Id>*	[0..1]	±		511
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	511
	Type *<Tp>*	[0..*]			511
{Or	**Code** *<Cd>*	[1..1]	CodeSet		511
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		512
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		512
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		512
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		512
	Cash *<Csh>*	[0..*]			512
	Amount *<Amt>*	[1..1]			513
	Amount *<Amt>*	[1..1]	Amount	C1, C4	513
	Sign *<Sgn>*	[0..1]	Indicator		513
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		514
	Commodity *<Cmmdty>*	[0..*]			514
	Classification *<Clssfctn>*	[0..1]	±		514
	Quantity *<Qty>*	[0..1]			520
	Value *<Val>*	[1..1]	Quantity		520
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		520
	UnitPrice *<UnitPric>*	[0..1]			524
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			525
	Amount *<Amt>*	[1..1]	Amount	C1, C4	525
	Sign *<Sgn>*	[0..1]	Indicator		525
Or	**Percentage** *<Pctg>*	[1..1]	Rate		525
Or	**Yield** *<Yld>*	[1..1]	Rate		526
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		526

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	526
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		526
	BasketIdentifier <*BsktIdr*>	[0..1]	±		526
	LevelType <*LvlTp*>	[1..1]	CodeSet		527
	SupplementaryData <*SplmtryData*>	[0..*]	±	C6	527

3.4.1.2.5.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

3.4.1.2.5.2 CounterpartyData <CtrPtyData>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyData <CtrPtyData> contains the following elements (see "CounterpartyData76" on page 1467 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		1468
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		1468
	CounterpartyData <*CtrPtyData*>	[1..2]	±		1468

3.4.1.2.5.3 LoanData <LnData>

Presence: [0..1]

Definition: Details of the loan used for financing the transaction.

LoanData <LnData> contains one of the following **TransactionLoanData21Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			458
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		459
	EventDate *<EvtDt>*	[1..1]	Date		459
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		460
	ClearingStatus *<ClrSts>*	[1..1]	±		460
	TradingVenue *<TradgVn>*	[1..1]	IdentifierSet		460
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		460
	ValueDate *<ValDt>*	[1..1]	Date		461
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		461
	DeliveryByValue *<DlvryByVal>*	[1..1]	Indicator		461
	CollateralDeliveryMethod *<CollDlvryMtd>*	[1..1]	CodeSet		462
	Term *<Term>*	[0..*]			462
{Or	**Open** *<Opn>*	[1..1]	CodeSet		462
Or}	**Fixed** *<Fxd>*	[1..1]			462
	MaturityDate *<MtrtyDt>*	[0..1]	Date		463
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		463
	InterestRate *<IntrstRate>*	[0..1]	±		463
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		464
	TerminationDate *<TermntnDt>*	[0..1]	Date		464
	UnitPrice *<UnitPric>*	[0..1]			464
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			465
	Amount *<Amt>*	[1..1]	Amount	C1, C4	465
	Sign *<Sgn>*	[0..1]	Indicator		465
Or	**Percentage** *<Pctg>*	[1..1]	Rate		466
Or	**Yield** *<Yld>*	[1..1]	Rate		466
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		466
Or	**BuySellBack** *<BuySellBck>*	[1..1]			466
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		467
	MaturityDate *<MtrtyDt>*	[1..1]	Date		467
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		468
	EventDate *<EvtDt>*	[1..1]	Date		468

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingStatus *<ClrSts>*	[1..1]	±		468
	TradingVenue *<TradgVn>*	[1..1]	IdentifierSet		468
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		468
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		469
	ValueDate *<ValDt>*	[1..1]	Date		469
	TerminationDate *<TermntnDt>*	[0..1]	Date		469
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		469
	UnitPrice *<UnitPric>*	[0..1]			470
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			470
	Amount *<Amt>*	[1..1]	Amount	C1, C4	470
	Sign *<Sgn>*	[0..1]	Indicator		471
Or	**Percentage** *<Pctg>*	[1..1]	Rate		471
Or	**Yield** *<Yld>*	[1..1]	Rate		471
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		471
Or}	**SecuritiesLending** *<SctiesLndg>*	[1..1]			471
	DeliveryByValue *<DlvryByVal>*	[1..1]	Indicator		473
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		474
	Term *<Term>*	[0..*]			474
{Or	**Open** *<Opn>*	[1..1]	CodeSet		474
Or}	**Fixed** *<Fxd>*	[1..1]			474
	MaturityDate *<MtrtyDt>*	[0..1]	Date		475
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		475
	AssetType *<AsstTp>*	[1..1]			475
	Security *<Scty>*	[0..*]			477
	Identification *<Id>*	[0..1]	IdentifierSet		478
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		478
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			479
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		479
Or}	**NominalValue** *<NmnlVal>*	[1..1]			479
	Amount *<Amt>*	[1..1]	Amount	C1, C4	479
	Sign *<Sgn>*	[0..1]	Indicator		480

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitPrice <UnitPric>	[0..1]			480
{Or	**MonetaryValue** <MntryVal>	[1..1]			480
	Amount <Amt>	[1..1]	Amount	C1, C4	481
	Sign <Sgn>	[0..1]	Indicator		481
Or	**Percentage** <Pctg>	[1..1]	Rate		481
Or	**Yield** <Yld>	[1..1]	Rate		481
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		481
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	482
	Quality <Qlty>	[0..1]	CodeSet		482
	Maturity <Mtrty>	[0..1]	Date		482
	Issuer <Issr>	[0..1]			482
	Identification <Id>	[0..1]	±		483
	JurisdictionCountry <JursdctnCtry>	[1..1]	CodeSet	C3	483
	Type <Tp>	[0..*]			483
{Or	**Code** <Cd>	[1..1]	CodeSet		483
Or}	**Proprietary** <Prtry>	[1..1]	Text		484
	ExclusiveArrangement <ExclsvArrgmnt>	[0..1]	Indicator		484
	AvailableForCollateralReuse <AvlblForCollReuse>	[0..1]	Indicator		484
	Commodity <Cmmdty>	[0..*]			484
	Classification <Clssfctn>	[0..1]	±		485
	Quantity <Qty>	[0..1]			491
	Value <Val>	[1..1]	Quantity		491
	UnitOfMeasure <UnitOfMeasr>	[1..1]	CodeSet		491
	UnitPrice <UnitPric>	[0..1]			495
{Or	**MonetaryValue** <MntryVal>	[1..1]			496
	Amount <Amt>	[1..1]	Amount	C1, C4	496
	Sign <Sgn>	[0..1]	Indicator		496
Or	**Percentage** <Pctg>	[1..1]	Rate		496
Or	**Yield** <Yld>	[1..1]	Rate		497
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		497
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	497

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	RebateRate *<RbtRate>*	[1..1]	±		497
	LoanValue *<LnVal>*	[1..1]	Amount	C1, C4	498
	LendingFee *<LndgFee>*	[0..1]	Rate		498
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		499
	EventDate *<EvtDt>*	[1..1]	Date		499
	ClearingStatus *<ClrSts>*	[1..1]	±		499
	TradingVenue *<TradgVn>*	[1..1]	IdentifierSet		499
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		499
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		500
	ValueDate *<ValDt>*	[1..1]	Date		500
	TerminationDate *<TermntnDt>*	[0..1]	Date		500
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		500

3.4.1.2.5.3.1 RepurchaseTrade <RpTrad>

Presence: [1..1]

Definition: Details of the repurchase trade transaction.

RepurchaseTrade <RpTrad> contains the following **LoanData95** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier *<UnqTradIdr>*	[1..1]	Text		459
	EventDate *<EvtDt>*	[1..1]	Date		459
	ExecutionDateTime *<ExctnDtTm>*	[1..1]	DateTime		460
	ClearingStatus *<ClrSts>*	[1..1]	±		460
	TradingVenue *<TradgVn>*	[1..1]	IdentifierSet		460
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		460
	ValueDate *<ValDt>*	[1..1]	Date		461
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		461
	DeliveryByValue *<DlvryByVal>*	[1..1]	Indicator		461
	CollateralDeliveryMethod *<CollDlvryMtd>*	[1..1]	CodeSet		462
	Term *<Term>*	[0..*]			462
{Or	**Open** *<Opn>*	[1..1]	CodeSet		462
Or}	**Fixed** *<Fxd>*	[1..1]			462
	MaturityDate *<MtrtyDt>*	[0..1]	Date		463
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		463
	InterestRate *<IntrstRate>*	[0..1]	±		463
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		464
	TerminationDate *<TermntnDt>*	[0..1]	Date		464
	UnitPrice *<UnitPric>*	[0..1]			464
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			465
	Amount *<Amt>*	[1..1]	Amount	C1, C4	465
	Sign *<Sgn>*	[0..1]	Indicator		465
Or	**Percentage** *<Pctg>*	[1..1]	Rate		466
Or	**Yield** *<Yld>*	[1..1]	Rate		466
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		466

3.4.1.2.5.3.1.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

3.4.1.2.5.3.1.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place. In the case of action types valuation update, collateral update, reuse update, margin update, the date for which the information contained in the report is provided.

Datatype: "ISODate" on page 1513

3.4.1.2.5.3.1.3 ExecutionDateTime <ExctnDtTm>

Presence: [1..1]

Definition: Indicates the date and time when the contract was executed.

Datatype: "ISODateTime" on page 1514

3.4.1.2.5.3.1.4 ClearingStatus <ClrSts>

Presence: [1..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared10Choice" on page 1424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]			1425
	CCP <*CCP*>	[0..1]	±		1425
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		1425
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1425
	PortfolioCode <*PrtflCd*>	[0..1]	Text		1426
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		1426

3.4.1.2.5.3.1.5 TradingVenue <TradgVn>

Presence: [1..1]

Definition: Venue of execution shall be identified by a unique code for this venue.

Datatype: "MICIdentifier" on page 1515

3.4.1.2.5.3.1.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement6" on page 1373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1373
{Or	Type <*Tp*>	[1..1]	CodeSet		1373
Or}	Proprietary <*Prtry*>	[1..1]	Text		1373
	Version <*Vrsn*>	[0..1]	Text		1373
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1374

3.4.1.2.5.3.1.7 ValueDate <ValDt>

Presence: [1..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of open term repurchase transactions, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 1513

3.4.1.2.5.3.1.8 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the transaction is subject to a general collateral arrangement. -'true' shall be populated for general collateral. General collateral specifies a collateral arrangement for a repurchase transaction in which the security lender may choose the security to provide as collateral with the cash provider amongst a relatively wide range of securities meeting predefined criteria.

-'false' shall be populated for specific collateral. Specific collateral specifies a collateral arrangement for a repurchase transaction in which the buyer requests a specific security or commodity (individual ISIN) to be provided by the seller.

Datatype: "SpecialCollateral1Code" on page 1508

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

3.4.1.2.5.3.1.9 DeliveryByValue <DlvryByVal>

Presence: [1..1]

Definition: Indicates whether the transaction was settled using the Delivery-by-Value (DBV) mechanism.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.5.3.1.10 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [1..1]

Definition: Delivery method of the collateral.

Datatype: "CollateralDeliveryMethod1Code" on page 1497

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

3.4.1.2.5.3.1.11 Term <Term>

Presence: [0..*]

Definition: Period before or at the end of which the loan should be repaid or renegotiated for another term.

Term <Term> contains one of the following **ContractTerm3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Open** *<Opn>*	[1..1]	CodeSet		462
Or}	**Fixed** *<Fxd>*	[1..1]			462
	MaturityDate *<MtrtyDt>*	[0..1]	Date		463
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		463

3.4.1.2.5.3.1.11.1 Open <Opn>

Presence: [1..1]

Definition: Transaction is open term, that is, has no fixed maturity date.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

3.4.1.2.5.3.1.11.2 Fixed <Fxd>

Presence: [1..1]

Definition: Transaction is fixed term with a contractually agreed maturity date.

Fixed <Fxd> contains the following **FixedTermContract2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MaturityDate <*MtrtyDt*>	[0..1]	Date		463
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		463

3.4.1.2.5.3.1.11.2.1 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the secured financing transaction. This information shall not be reported for open term agreements.

Datatype: "ISODate" on page 1513

3.4.1.2.5.3.1.11.2.2 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Indication whether the counterparties to the transaction have agreed to an evergreen or extendable agreement.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

3.4.1.2.5.3.1.12 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Interest rate of the loan.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate20Choice" on page 1450 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]			1451
	Rate <*Rate*>	[0..1]	Rate		1451
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1451
Or}	Floating <*Fltg*>	[1..1]			1452
	ReferenceRate <*RefRate*>	[0..1]			1452
{Or	Index <*Indx*>	[1..1]	CodeSet		1452
Or}	Name <*Nm*>	[1..1]	Text		1454
	Term <*Term*>	[0..1]	±		1455
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1455
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1455
	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		1455
	RateAdjustment <*RateAdjstmnt*>	[0..*]			1455
	Rate <*Rate*>	[1..1]	Rate		1456
	AdjustmentDate <*AdjstmntDt*>	[1..1]	Date		1456
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1456

3.4.1.2.5.3.1.13 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Amount of money to be settled as of the start date and maturity date of the transaction.

PrincipalAmount <PrncplAmt> contains the following elements (see "PrincipalAmount2" on page 1428 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueDateAmount <*ValDtAmt*>	[0..1]	Amount	C1, C4	1428
	MaturityDateAmount <*MtrtyDtAmt*>	[0..1]	Amount	C1, C4	1429

3.4.1.2.5.3.1.14 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the reported transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.5.3.1.15 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			465
	Amount <*Amt*>	[1..1]	Amount	C1, C4	465
	Sign <*Sgn*>	[0..1]	Indicator		465
Or	**Percentage** <*Pctg*>	[1..1]	Rate		466
Or	**Yield** <*Yld*>	[1..1]	Rate		466
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		466

3.4.1.2.5.3.1.15.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	465
	Sign <*Sgn*>	[0..1]	Indicator		465

3.4.1.2.5.3.1.15.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.5.3.1.15.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.5.3.1.15.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.5.3.1.15.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.5.3.1.15.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.5.3.2 BuySellBack <BuySellBck>

Presence: [1..1]

Definition: Details of the buy sell back transaction.

BuySellBack <BuySellBck> contains the following **LoanData96** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		467
	MaturityDate <*MtrtyDt*>	[1..1]	Date		467
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		468
	EventDate <*EvtDt*>	[1..1]	Date		468
	ClearingStatus <*ClrSts*>	[1..1]	±		468
	TradingVenue <*TradgVn*>	[1..1]	IdentifierSet		468
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		468
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		469
	ValueDate <*ValDt*>	[1..1]	Date		469
	TerminationDate <*TermntnDt*>	[0..1]	Date		469
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		469
	UnitPrice <*UnitPric*>	[0..1]			470
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			470
	Amount <*Amt*>	[1..1]	Amount	C1, C4	470
	Sign <*Sgn*>	[0..1]	Indicator		471
Or	**Percentage** <*Pctg*>	[1..1]	Rate		471
Or	**Yield** <*Yld*>	[1..1]	Rate		471
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		471

3.4.1.2.5.3.2.1 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Indication of the cash values to be settled as of the start and maturity date of the transaction.

PrincipalAmount <PrncplAmt> contains the following elements (see "PrincipalAmount2" on page 1428 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueDateAmount <*ValDtAmt*>	[0..1]	Amount	C1, C4	1428
	MaturityDateAmount <*MtrtyDtAmt*>	[0..1]	Amount	C1, C4	1429

3.4.1.2.5.3.2.2 MaturityDate <MtrtyDt>

Presence: [1..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the secured financing transaction. This information shall not be reported for open term agreements.

Datatype: "ISODate" on page 1513

3.4.1.2.5.3.2.3 UniqueTradeIdentifier <UnqTradId>

Presence: [1..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

3.4.1.2.5.3.2.4 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place. In the case of action types valuation update, collateral update, reuse update, margin update, the date for which the information contained in the report is provided.

Datatype: "ISODate" on page 1513

3.4.1.2.5.3.2.5 ClearingStatus <ClrSts>

Presence: [1..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared10Choice" on page 1424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]			1425
	CCP <*CCP*>	[0..1]	±		1425
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		1425
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1425
	PortfolioCode <*PrtflCd*>	[0..1]	Text		1426
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		1426

3.4.1.2.5.3.2.6 TradingVenue <TradgVn>

Presence: [1..1]

Definition: Venue of execution shall be identified by a unique code for this venue.

Datatype: "MICIdentifier" on page 1515

3.4.1.2.5.3.2.7 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement6" on page 1373 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]			1373
{Or	Type *<Tp>*	[1..1]	CodeSet		1373
Or}	Proprietary *<Prtry>*	[1..1]	Text		1373
	Version *<Vrsn>*	[0..1]	Text		1373
	OtherMasterAgreementDetails *<OthrMstrAgrmtDtls>*	[0..1]	Text		1374

3.4.1.2.5.3.2.8 ExecutionDateTime <ExctnDtTm>

Presence: [1..1]

Definition: Indicates the date and time when the contract was executed.

Datatype: "ISODateTime" on page 1514

3.4.1.2.5.3.2.9 ValueDate <ValDt>

Presence: [1..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of open term repurchase transactions, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 1513

3.4.1.2.5.3.2.10 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the reported transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.5.3.2.11 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the transaction is subject to a general collateral arrangement. -'true' shall be populated for general collateral. General collateral specifies a collateral arrangement for a repurchase transaction in which the security lender may choose the security to provide as collateral with the cash provider amongst a relatively wide range of securities meeting predefined criteria.

-'false' shall be populated for specific collateral. Specific collateral specifies a collateral arrangement for a repurchase transaction in which the buyer requests a specific security or commodity (individual ISIN) to be provided by the seller.

Datatype: "SpecialCollateral1Code" on page 1508

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

3.4.1.2.5.3.2.12 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			470
	Amount <*Amt*>	[1..1]	Amount	C1, C4	470
	Sign <*Sgn*>	[0..1]	Indicator		471
Or	**Percentage** <*Pctg*>	[1..1]	Rate		471
Or	**Yield** <*Yld*>	[1..1]	Rate		471
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		471

3.4.1.2.5.3.2.12.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	470
	Sign <*Sgn*>	[0..1]	Indicator		471

3.4.1.2.5.3.2.12.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.5.3.2.12.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.5.3.2.12.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.5.3.2.12.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.5.3.2.12.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.5.3.3 SecuritiesLending <SctiesLndg>

Presence: [1..1]

Definition: Details of the securities lending transaction.

SecuritiesLending <SctiesLndg> contains the following **LoanData98** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryByValue <*DlvryByVal*>	[1..1]	Indicator		473
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		474
	Term <*Term*>	[0..*]			474
{Or	**Open** <*Opn*>	[1..1]	CodeSet		474
Or}	**Fixed** <*Fxd*>	[1..1]			474
	MaturityDate <*MtrtyDt*>	[0..1]	Date		475
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		475
	AssetType <*AsstTp*>	[1..1]			475
	Security <*Scty*>	[0..*]			477
	Identification <*Id*>	[0..1]	IdentifierSet		478
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		478
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			479
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		479
Or}	**NominalValue** <*NmnlVal*>	[1..1]			479
	Amount <*Amt*>	[1..1]	Amount	C1, C4	479
	Sign <*Sgn*>	[0..1]	Indicator		480
	UnitPrice <*UnitPric*>	[0..1]			480
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			480
	Amount <*Amt*>	[1..1]	Amount	C1, C4	481
	Sign <*Sgn*>	[0..1]	Indicator		481
Or	**Percentage** <*Pctg*>	[1..1]	Rate		481
Or	**Yield** <*Yld*>	[1..1]	Rate		481
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		481
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	482
	Quality <*Qlty*>	[0..1]	CodeSet		482
	Maturity <*Mtrty*>	[0..1]	Date		482
	Issuer <*Issr*>	[0..1]			482
	Identification <*Id*>	[0..1]	±		483
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	483
	Type <*Tp*>	[0..*]			483
{Or	**Code** <*Cd*>	[1..1]	CodeSet		483

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		484
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		484
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		484
	Commodity <*Cmmdty*>	[0..*]			484
	Classification <*Clssfctn*>	[0..1]	±		485
	Quantity <*Qty*>	[0..1]			491
	Value <*Val*>	[1..1]	Quantity		491
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		491
	UnitPrice <*UnitPric*>	[0..1]			495
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			496
	Amount <*Amt*>	[1..1]	Amount	C1, C4	496
	Sign <*Sgn*>	[0..1]	Indicator		496
Or	**Percentage** <*Pctg*>	[1..1]	Rate		496
Or	**Yield** <*Yld*>	[1..1]	Rate		497
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		497
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	497
	RebateRate <*RbtRate*>	[1..1]	±		497
	LoanValue <*LnVal*>	[1..1]	Amount	C1, C4	498
	LendingFee <*LndgFee*>	[0..1]	Rate		498
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		499
	EventDate <*EvtDt*>	[1..1]	Date		499
	ClearingStatus <*ClrSts*>	[1..1]	±		499
	TradingVenue <*TradgVn*>	[1..1]	IdentifierSet		499
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		499
	ExecutionDateTime <*ExctnDtTm*>	[1..1]	DateTime		500
	ValueDate <*ValDt*>	[1..1]	Date		500
	TerminationDate <*TermntnDt*>	[0..1]	Date		500
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		500

3.4.1.2.5.3.3.1 DeliveryByValue <DlvryByVal>

Presence: [1..1]

Definition: Specifies whether the transaction was settled using the Delivery-by-Value (DBV) mechanism.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.5.3.3.2 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Specifies whether the collateral is subject to a title transfer collateral arrangement, a securities interest collateral arrangement, or a securities interest with the right of use.

Datatype: "CollateralDeliveryMethod1Code" on page 1497

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

3.4.1.2.5.3.3.3 Term <Term>

Presence: [0..*]

Definition: Indication whether the transaction is open term or, i.e. has no fixed maturity date, or fixed term with a contractually agreed maturity date.

Term <Term> contains one of the following **ContractTerm3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Open** *<Opn>*	[1..1]	CodeSet		474
Or}	**Fixed** *<Fxd>*	[1..1]			474
	MaturityDate *<MtrtyDt>*	[0..1]	Date		475
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		475

3.4.1.2.5.3.3.3.1 Open <Opn>

Presence: [1..1]

Definition: Transaction is open term, that is, has no fixed maturity date.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

3.4.1.2.5.3.3.3.2 Fixed <Fxd>

Presence: [1..1]

Definition: Transaction is fixed term with a contractually agreed maturity date.

Fixed <Fxd> contains the following **FixedTermContract2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	MaturityDate *<MtrtyDt>*	[0..1]	Date		475
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		475

3.4.1.2.5.3.3.3.2.1 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the secured financing transaction. This information shall not be reported for open term agreements.

Datatype: "ISODate" on page 1513

3.4.1.2.5.3.3.3.2.2 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Indication whether the counterparties to the transaction have agreed to an evergreen or extendable agreement.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

3.4.1.2.5.3.3.4 AssetType <AsstTp>

Presence: [1..1]

Definition: Indication of the type of assets subject of the transaction.

AssetType <AsstTp> contains the following **SecurityCommodity8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]			477
	Identification <*Id*>	[0..1]	IdentifierSet		478
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		478
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			479
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		479
Or}	**NominalValue** <*NmnlVal*>	[1..1]			479
	Amount <*Amt*>	[1..1]	Amount	C1, C4	479
	Sign <*Sgn*>	[0..1]	Indicator		480
	UnitPrice <*UnitPric*>	[0..1]			480
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			480
	Amount <*Amt*>	[1..1]	Amount	C1, C4	481
	Sign <*Sgn*>	[0..1]	Indicator		481
Or	**Percentage** <*Pctg*>	[1..1]	Rate		481
Or	**Yield** <*Yld*>	[1..1]	Rate		481
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		481
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	482
	Quality <*Qlty*>	[0..1]	CodeSet		482
	Maturity <*Mtrty*>	[0..1]	Date		482
	Issuer <*Issr*>	[0..1]			482
	Identification <*Id*>	[0..1]	±		483
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	483
	Type <*Tp*>	[0..*]			483
{Or	**Code** <*Cd*>	[1..1]	CodeSet		483
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		484
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		484
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		484
	Commodity <*Cmmdty*>	[0..*]			484
	Classification <*Clssfctn*>	[0..1]	±		485
	Quantity <*Qty*>	[0..1]			491
	Value <*Val*>	[1..1]	Quantity		491
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		491

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UnitPrice *<UnitPric>*	[0..1]			495
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			496
	Amount *<Amt>*	[1..1]	Amount	C1, C4	496
	Sign *<Sgn>*	[0..1]	Indicator		496
Or	**Percentage** *<Pctg>*	[1..1]	Rate		496
Or	**Yield** *<Yld>*	[1..1]	Rate		497
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		497
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	497

3.4.1.2.5.3.3.4.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities being subject to the transaction.

Security <Scty> contains the following **Security15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		478
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		478
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			479
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		479
Or}	**NominalValue** *<NmnlVal>*	[1..1]			479
	Amount *<Amt>*	[1..1]	Amount	C1, C4	479
	Sign *<Sgn>*	[0..1]	Indicator		480
	UnitPrice *<UnitPric>*	[0..1]			480
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			480
	Amount *<Amt>*	[1..1]	Amount	C1, C4	481
	Sign *<Sgn>*	[0..1]	Indicator		481
Or	**Percentage** *<Pctg>*	[1..1]	Rate		481
Or	**Yield** *<Yld>*	[1..1]	Rate		481
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		481
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	482
	Quality *<Qlty>*	[0..1]	CodeSet		482
	Maturity *<Mtrty>*	[0..1]	Date		482
	Issuer *<Issr>*	[0..1]			482
	Identification *<Id>*	[0..1]	±		483
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	483
	Type *<Tp>*	[0..*]			483
{Or	**Code** *<Cd>*	[1..1]	CodeSet		483
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		484
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		484
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		484

3.4.1.2.5.3.3.4.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.5.3.3.4.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.5.3.3.4.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		479
Or}	**NominalValue** <*NmnlVal*>	[1..1]			479
	Amount <*Amt*>	[1..1]	Amount	C1, C4	479
	Sign <*Sgn*>	[0..1]	Indicator		480

3.4.1.2.5.3.3.4.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.5.3.3.4.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	479
	Sign <*Sgn*>	[0..1]	Indicator		480

3.4.1.2.5.3.3.4.1.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.5.3.3.4.1.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.5.3.3.4.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			480
	Amount <*Amt*>	[1..1]	Amount	C1, C4	481
	Sign <*Sgn*>	[0..1]	Indicator		481
Or	**Percentage** <*Pctg*>	[1..1]	Rate		481
Or	**Yield** <*Yld*>	[1..1]	Rate		481
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		481

3.4.1.2.5.3.3.4.1.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	481
	Sign <*Sgn*>	[0..1]	Indicator		481

3.4.1.2.5.3.3.4.1.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.5.3.3.4.1.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.5.3.3.4.1.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.5.3.3.4.1.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.5.3.3.4.1.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.5.3.3.4.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.5.3.3.4.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.5.3.3.4.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.5.3.3.4.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		483
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	483

3.4.1.2.5.3.3.4.1.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

3.4.1.2.5.3.3.4.1.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.5.3.3.4.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		483
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		484

3.4.1.2.5.3.3.4.1.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.5.3.3.4.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.5.3.3.4.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.5.3.3.4.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.5.3.3.4.2 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities being subject to the transaction.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Classification *<Clssfctn>*	[0..1]	±		485
	Quantity *<Qty>*	[0..1]			491
	Value *<Val>*	[1..1]	Quantity		491
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		491
	UnitPrice *<UnitPric>*	[0..1]			495
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			496
	Amount *<Amt>*	[1..1]	Amount	C1, C4	496
	Sign *<Sgn>*	[0..1]	Indicator		496
Or	**Percentage** *<Pctg>*	[1..1]	Rate		496
Or	**Yield** *<Yld>*	[1..1]	Rate		497
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		497
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	497

3.4.1.2.5.3.3.4.2.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]			1380
{Or	GrainOilSeed *<GrnOilSeed>*	[1..1]			1382
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1382
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1382
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1382
Or	Soft *<Soft>*	[1..1]			1383
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1383
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1383
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1383
Or	Potato *<Ptt>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1384
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1384
Or	OliveOil *<OlvOil>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1385
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1385
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1385
Or	Dairy *<Dairy>*	[1..1]			1385
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Forestry *<Frstry>*	[1..1]			1386
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Seafood *<Sfd>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1387
Or	LiveStock *<LiveStock>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1388
Or	Grain *<Grn>*	[1..1]			1388
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1388

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

3.4.1.2.5.3.3.4.2.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		491
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		491

3.4.1.2.5.3.3.4.2.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.5.3.3.4.2.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

3.4.1.2.5.3.3.4.2.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			496
	Amount <*Amt*>	[1..1]	Amount	C1, C4	496
	Sign <*Sgn*>	[0..1]	Indicator		496
Or	**Percentage** <*Pctg*>	[1..1]	Rate		496
Or	**Yield** <*Yld*>	[1..1]	Rate		497
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		497

3.4.1.2.5.3.3.4.2.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	496
	Sign <*Sgn*>	[0..1]	Indicator		496

3.4.1.2.5.3.3.4.2.3.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.5.3.3.4.2.3.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.5.3.3.4.2.3.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.5.3.3.4.2.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.5.3.3.4.2.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.5.3.3.4.2.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.5.3.3.5 RebateRate <RbtRate>

Presence: [1..1]

Definition: Interest rate (rate agreed to be paid by the lender for the reinvestment of the cash collateral minus lending fee) paid by the lender of the security or commodity to the borrower (positive rebate rate) or by the borrower to the lender (negative rebate rate) on the balance of the provided cash collateral.

RebateRate <RbtRate> contains one of the following elements (see "InterestRate20Choice" on page 1450 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Fixed *<Fxd>*	[1..1]			1451
	Rate *<Rate>*	[0..1]	Rate		1451
	DayCountBasis *<DayCntBsis>*	[0..1]	±		1451
Or}	Floating *<Fltg>*	[1..1]			1452
	ReferenceRate *<RefRate>*	[0..1]			1452
{Or	Index *<Indx>*	[1..1]	CodeSet		1452
Or}	Name *<Nm>*	[1..1]	Text		1454
	Term *<Term>*	[0..1]	±		1455
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1455
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1455
	BasisPointSpread *<BsisPtSprd>*	[0..1]	Quantity		1455
	RateAdjustment *<RateAdjstmnt>*	[0..*]			1455
	Rate *<Rate>*	[1..1]	Rate		1456
	AdjustmentDate *<AdjstmntDt>*	[1..1]	Date		1456
	DayCountBasis *<DayCntBsis>*	[0..1]	±		1456

3.4.1.2.5.3.3.6 LoanValue <LnVal>

Presence: [1..1]

Definition: Specifies loan value, that is the quantity or nominal amount multiplied by the price.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.5.3.3.7 LendingFee <LndgFee>

Presence: [0..1]

Definition: Fee that the borrower of the security or commodity pays to the lender.

Datatype: "PercentageRate" on page 1517

3.4.1.2.5.3.3.8 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

3.4.1.2.5.3.3.9 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place. In the case of action types valuation update, collateral update, reuse update, margin update, the date for which the information contained in the report is provided.

Datatype: "ISODate" on page 1513

3.4.1.2.5.3.3.10 ClearingStatus <ClrSts>

Presence: [1..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared10Choice" on page 1424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]			1425
	CCP <*CCP*>	[0..1]	±		1425
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		1425
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1425
	PortfolioCode <*PrtflCd*>	[0..1]	Text		1426
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		1426

3.4.1.2.5.3.3.11 TradingVenue <TradgVn>

Presence: [1..1]

Definition: Venue of execution shall be identified by a unique code for this venue.

Datatype: "MICIdentifier" on page 1515

3.4.1.2.5.3.3.12 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement6" on page 1373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1373
{Or	Type <*Tp*>	[1..1]	CodeSet		1373
Or}	Proprietary <*Prtry*>	[1..1]	Text		1373
	Version <*Vrsn*>	[0..1]	Text		1373
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1374

3.4.1.2.5.3.3.13 ExecutionDateTime <ExctnDtTm>

Presence: [1..1]

Definition: Indicates the date and time when the contract was executed.

Datatype: "ISODateTime" on page 1514

3.4.1.2.5.3.3.14 ValueDate <ValDt>

Presence: [1..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of open term repurchase transactions, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 1513

3.4.1.2.5.3.3.15 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the reported transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.5.3.3.16 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the transaction is subject to a general collateral arrangement. -'true' shall be populated for general collateral. General collateral specifies a collateral arrangement for a repurchase transaction in which the security lender may choose the security to provide as collateral with the cash provider amongst a relatively wide range of securities meeting predefined criteria.

-'false' shall be populated for specific collateral. Specific collateral specifies a collateral arrangement for a repurchase transaction in which the buyer requests a specific security or commodity (individual ISIN) to be provided by the seller.

Datatype: "SpecialCollateral1Code" on page 1508

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

3.4.1.2.5.4 CollateralData <CollData>

Presence: [0..1]

Definition: Information on collateral used in the transaction.

CollateralData <CollData> contains the following **CollateralData27** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AssetType *<AsstTp>*	[0..1]			503
	Security *<Scty>*	[0..*]			505
	Identification *<Id>*	[0..1]	IdentifierSet		506
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		507
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			507
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		507
Or}	**NominalValue** *<NmnlVal>*	[1..1]			507
	Amount *<Amt>*	[1..1]	Amount	C1, C4	507
	Sign *<Sgn>*	[0..1]	Indicator		508
	UnitPrice *<UnitPric>*	[0..1]			508
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			508
	Amount *<Amt>*	[1..1]	Amount	C1, C4	509
	Sign *<Sgn>*	[0..1]	Indicator		509
Or	**Percentage** *<Pctg>*	[1..1]	Rate		509
Or	**Yield** *<Yld>*	[1..1]	Rate		509
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		510
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	510
	Quality *<Qlty>*	[0..1]	CodeSet		510
	Maturity *<Mtrty>*	[0..1]	Date		510
	Issuer *<Issr>*	[0..1]			510
	Identification *<Id>*	[0..1]	±		511
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	511
	Type *<Tp>*	[0..*]			511
{Or	**Code** *<Cd>*	[1..1]	CodeSet		511
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		512
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		512
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		512
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		512
	Cash *<Csh>*	[0..*]			512
	Amount *<Amt>*	[1..1]			513
	Amount *<Amt>*	[1..1]	Amount	C1, C4	513

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		513
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		514
	Commodity *<Cmmdty>*	[0..*]			514
	Classification *<Clssfctn>*	[0..1]	±		514
	Quantity *<Qty>*	[0..1]			520
	Value *<Val>*	[1..1]	Quantity		520
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		520
	UnitPrice *<UnitPric>*	[0..1]			524
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			525
	Amount *<Amt>*	[1..1]	Amount	C1, C4	525
	Sign *<Sgn>*	[0..1]	Indicator		525
Or	**Percentage** *<Pctg>*	[1..1]	Rate		525
Or	**Yield** *<Yld>*	[1..1]	Rate		526
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		526
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	526
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		526
	BasketIdentifier *<BsktIdr>*	[0..1]	±		526

3.4.1.2.5.4.1 AssetType <AsstTp>

Presence: [0..1]

Definition: Indication of the type of collateral component.

AssetType <AsstTp> contains the following **CollateralType14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Security <Scty>	[0..*]			505
	Identification <Id>	[0..1]	IdentifierSet		506
	ClassificationType <ClssfctnTp>	[0..1]	IdentifierSet		507
	QuantityOrNominalValue <QtyOrNmnlVal>	[0..1]			507
{Or	**Quantity** <Qty>	[1..1]	Quantity		507
Or}	**NominalValue** <NmnlVal>	[1..1]			507
	Amount <Amt>	[1..1]	Amount	C1, C4	507
	Sign <Sgn>	[0..1]	Indicator		508
	UnitPrice <UnitPric>	[0..1]			508
{Or	**MonetaryValue** <MntryVal>	[1..1]			508
	Amount <Amt>	[1..1]	Amount	C1, C4	509
	Sign <Sgn>	[0..1]	Indicator		509
Or	**Percentage** <Pctg>	[1..1]	Rate		509
Or	**Yield** <Yld>	[1..1]	Rate		509
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		510
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	510
	Quality <Qlty>	[0..1]	CodeSet		510
	Maturity <Mtrty>	[0..1]	Date		510
	Issuer <Issr>	[0..1]			510
	Identification <Id>	[0..1]	±		511
	JurisdictionCountry <JursdctnCtry>	[1..1]	CodeSet	C3	511
	Type <Tp>	[0..*]			511
{Or	**Code** <Cd>	[1..1]	CodeSet		511
Or}	**Proprietary** <Prtry>	[1..1]	Text		512
	ExclusiveArrangement <ExclsvArrgmnt>	[0..1]	Indicator		512
	AvailableForCollateralReuse <AvlblForCollReuse>	[0..1]	Indicator		512
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		512
	Cash <Csh>	[0..*]			512
	Amount <Amt>	[1..1]			513
	Amount <Amt>	[1..1]	Amount	C1, C4	513
	Sign <Sgn>	[0..1]	Indicator		513

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		514
	Commodity *<Cmmdty>*	[0..*]			514
	Classification *<Clssfctn>*	[0..1]	±		514
	Quantity *<Qty>*	[0..1]			520
	Value *<Val>*	[1..1]	Quantity		520
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		520
	UnitPrice *<UnitPric>*	[0..1]			524
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			525
	Amount *<Amt>*	[1..1]	Amount	C1, C4	525
	Sign *<Sgn>*	[0..1]	Indicator		525
Or	**Percentage** *<Pctg>*	[1..1]	Rate		525
Or	**Yield** *<Yld>*	[1..1]	Rate		526
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		526
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	526

3.4.1.2.5.4.1.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities and related fields used as a collateral.

Security <Scty> contains the following **Security16** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		506
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		507
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			507
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		507
Or}	**NominalValue** <*NmnlVal*>	[1..1]			507
	Amount <*Amt*>	[1..1]	Amount	C1, C4	507
	Sign <*Sgn*>	[0..1]	Indicator		508
	UnitPrice <*UnitPric*>	[0..1]			508
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			508
	Amount <*Amt*>	[1..1]	Amount	C1, C4	509
	Sign <*Sgn*>	[0..1]	Indicator		509
Or	**Percentage** <*Pctg*>	[1..1]	Rate		509
Or	**Yield** <*Yld*>	[1..1]	Rate		509
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		510
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	510
	Quality <*Qlty*>	[0..1]	CodeSet		510
	Maturity <*Mtrty*>	[0..1]	Date		510
	Issuer <*Issr*>	[0..1]			510
	Identification <*Id*>	[0..1]	±		511
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	511
	Type <*Tp*>	[0..*]			511
{Or	**Code** <*Cd*>	[1..1]	CodeSet		511
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		512
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		512
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		512
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		512

3.4.1.2.5.4.1.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.5.4.1.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.5.4.1.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		507
Or}	**NominalValue** <*NmnlVal*>	[1..1]			507
	Amount <*Amt*>	[1..1]	Amount	C1, C4	507
	Sign <*Sgn*>	[0..1]	Indicator		508

3.4.1.2.5.4.1.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.5.4.1.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	507
	Sign <*Sgn*>	[0..1]	Indicator		508

3.4.1.2.5.4.1.1.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.5.4.1.1.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.5.4.1.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			508
	Amount <*Amt*>	[1..1]	Amount	C1, C4	509
	Sign <*Sgn*>	[0..1]	Indicator		509
Or	**Percentage** <*Pctg*>	[1..1]	Rate		509
Or	**Yield** <*Yld*>	[1..1]	Rate		509
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		510

3.4.1.2.5.4.1.1.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	509
	Sign <*Sgn*>	[0..1]	Indicator		509

3.4.1.2.5.4.1.1.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.5.4.1.1.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.5.4.1.1.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.5.4.1.1.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.5.4.1.1.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.5.4.1.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.5.4.1.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.5.4.1.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.5.4.1.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		511
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	511

3.4.1.2.5.4.1.1.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		1436
Or	ClientIdentification *<ClntId>*	[1..1]	Text		1436
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	1436

3.4.1.2.5.4.1.1.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.5.4.1.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		511
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		512

3.4.1.2.5.4.1.1.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.5.4.1.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.5.4.1.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.5.4.1.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.5.4.1.1.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.5.4.1.2 Cash <Csh>

Presence: [0..*]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Cash <Csh> contains the following **AmountHaircutMargin1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]			513
	Amount *<Amt>*	[1..1]	Amount	C1, C4	513
	Sign *<Sgn>*	[0..1]	Indicator		513
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		514

3.4.1.2.5.4.1.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Amount <Amt> contains the following **AmountAndDirection53** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	513
	Sign *<Sgn>*	[0..1]	Indicator		513

3.4.1.2.5.4.1.2.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.5.4.1.2.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.5.4.1.2.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.5.4.1.3 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities and related fields used as a collateral.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±		514
	Quantity <*Qty*>	[0..1]			520
	Value <*Val*>	[1..1]	Quantity		520
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		520
	UnitPrice <*UnitPric*>	[0..1]			524
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			525
	Amount <*Amt*>	[1..1]	Amount	C1, C4	525
	Sign <*Sgn*>	[0..1]	Indicator		525
Or	**Percentage** <*Pctg*>	[1..1]	Rate		525
Or	**Yield** <*Yld*>	[1..1]	Rate		526
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		526
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	526

3.4.1.2.5.4.1.3.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]			1380
{Or	GrainOilSeed <*GrnOilSeed*>	[1..1]			1382
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1382
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1382
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1382
Or	Soft <*Soft*>	[1..1]			1383
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1383
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1383
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1383
Or	Potato <*Ptt*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1384
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1384
Or	OliveOil <*OlvOil*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1385
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1385
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1385
Or	Dairy <*Dairy*>	[1..1]			1385
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Forestry <*Frstry*>	[1..1]			1386
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Seafood <*Sfd*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1387
Or	LiveStock <*LiveStock*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
Or	Grain <*Grn*>	[1..1]			1388
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

3.4.1.2.5.4.1.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		520
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		520

3.4.1.2.5.4.1.3.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.5.4.1.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

3.4.1.2.5.4.1.3.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			525
	Amount <*Amt*>	[1..1]	Amount	C1, C4	525
	Sign <*Sgn*>	[0..1]	Indicator		525
Or	**Percentage** <*Pctg*>	[1..1]	Rate		525
Or	**Yield** <*Yld*>	[1..1]	Rate		526
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		526

3.4.1.2.5.4.1.3.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	525
	Sign <*Sgn*>	[0..1]	Indicator		525

3.4.1.2.5.4.1.3.3.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.5.4.1.3.3.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.5.4.1.3.3.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.5.4.1.3.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.5.4.1.3.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.5.4.1.3.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.5.4.2 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.5.4.3 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Identification of the collateral basket.

BasketIdentifier <BsktIdr> contains one of the following elements (see "SecurityIdentification26Choice" on page 1479 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	IdentifierSet		1479
Or}	NotAvailable <*NotAvlbl*>	[1..1]	CodeSet		1479

3.4.1.2.5.5 LevelType <LvlTp>

Presence: [1..1]

Definition: Information concerning the reported transaction level type.

Datatype: "ModificationLevel1Code" on page 1504

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

3.4.1.2.5.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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.

3.4.1.2.6 CollateralUpdate <CollUpd>

Presence: [1..1]

Definition: Details of the loan used for financing the transaction.

CollateralUpdate <CollUpd> contains the following **TradeTransactionCollateralUpdate5** elements

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		534
	CounterpartyData *<CtrPtyData>*	[1..1]	±		534
	LoanData *<LnData>*	[1..1]			534
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]	±		534
Or	**BuySellBack** *<BuySellBck>*	[1..1]	±		535
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]	±		535
Or}	**MarginLending** *<MrgnLndg>*	[1..1]	±		535
	CollateralData *<CollData>*	[1..1]			536
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			542
	CollateralValueDate *<CollValDt>*	[0..1]	Date		544
	AssetType *<AsstTp>*	[0..1]			544
	Security *<Scty>*	[0..*]			546
	Identification *<Id>*	[0..1]	IdentifierSet		547
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		548
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			548
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		548
Or}	**NominalValue** *<NmnlVal>*	[1..1]			548
	Amount *<Amt>*	[1..1]	Amount	C1, C4	548
	Sign *<Sgn>*	[0..1]	Indicator		549
	UnitPrice *<UnitPric>*	[0..1]			549
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			549
	Amount *<Amt>*	[1..1]	Amount	C1, C4	550
	Sign *<Sgn>*	[0..1]	Indicator		550
Or	**Percentage** *<Pctg>*	[1..1]	Rate		550
Or	**Yield** *<Yld>*	[1..1]	Rate		550
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		551
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	551
	Quality *<Qlty>*	[0..1]	CodeSet		551
	Maturity *<Mtrty>*	[0..1]	Date		551
	Issuer *<Issr>*	[0..1]			551
	Identification *<Id>*	[0..1]	±		552

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	552
	Type *<Tp>*	[0..*]			552
{Or	**Code** *<Cd>*	[1..1]	CodeSet		552
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		553
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		553
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		553
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		553
	Cash *<Csh>*	[0..*]			553
	Amount *<Amt>*	[1..1]			554
	Amount *<Amt>*	[1..1]	Amount	C1, C4	554
	Sign *<Sgn>*	[0..1]	Indicator		554
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		555
	Commodity *<Cmmdty>*	[0..*]			555
	Classification *<Clssfctn>*	[0..1]	±		555
	Quantity *<Qty>*	[0..1]			561
	Value *<Val>*	[1..1]	Quantity		561
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		561
	UnitPrice *<UnitPric>*	[0..1]			565
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			566
	Amount *<Amt>*	[1..1]	Amount	C1, C4	566
	Sign *<Sgn>*	[0..1]	Indicator		566
Or	**Percentage** *<Pctg>*	[1..1]	Rate		566
Or	**Yield** *<Yld>*	[1..1]	Rate		567
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		567
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	567
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		567
	BasketIdentifier *<BsktIdr>*	[0..1]	±		567
Or	**BuySellBack** *<BuySellBck>*	[1..1]			568
	CollateralValueDate *<CollValDt>*	[0..1]	Date		570
	AssetType *<AsstTp>*	[0..1]			570
	Security *<Scty>*	[0..*]			572

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		573
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		574
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			574
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		574
Or}	**NominalValue** *<NmnlVal>*	[1..1]			574
	Amount *<Amt>*	[1..1]	Amount	C1, C4	574
	Sign *<Sgn>*	[0..1]	Indicator		575
	UnitPrice *<UnitPric>*	[0..1]			575
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			575
	Amount *<Amt>*	[1..1]	Amount	C1, C4	576
	Sign *<Sgn>*	[0..1]	Indicator		576
Or	**Percentage** *<Pctg>*	[1..1]	Rate		576
Or	**Yield** *<Yld>*	[1..1]	Rate		576
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		577
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	577
	Quality *<Qlty>*	[0..1]	CodeSet		577
	Maturity *<Mtrty>*	[0..1]	Date		577
	Issuer *<Issr>*	[0..1]			577
	Identification *<Id>*	[0..1]	±		578
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	578
	Type *<Tp>*	[0..*]			578
{Or	**Code** *<Cd>*	[1..1]	CodeSet		578
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		579
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		579
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		579
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		579
	Cash *<Csh>*	[0..*]			579
	Amount *<Amt>*	[1..1]			580
	Amount *<Amt>*	[1..1]	Amount	C1, C4	580
	Sign *<Sgn>*	[0..1]	Indicator		580
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		581

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity *<Cmmdty>*	[0..*]			581
	Classification *<Clssfctn>*	[0..1]	±		581
	Quantity *<Qty>*	[0..1]			587
	Value *<Val>*	[1..1]	Quantity		587
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		587
	UnitPrice *<UnitPric>*	[0..1]			591
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			592
	Amount *<Amt>*	[1..1]	Amount	C1, C4	592
	Sign *<Sgn>*	[0..1]	Indicator		592
Or	**Percentage** *<Pctg>*	[1..1]	Rate		592
Or	**Yield** *<Yld>*	[1..1]	Rate		593
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		593
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	593
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		593
	BasketIdentifier *<BsktIdr>*	[0..1]	±		593
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			594
{Or	**Collateralised** *<Collsd>*	[1..1]			596
	CollateralValueDate *<CollValDt>*	[0..1]	Date		598
	AssetType *<AsstTp>*	[0..1]			598
	Security *<Scty>*	[0..*]			600
	Identification *<Id>*	[0..1]	IdentifierSet		601
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		602
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			602
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		602
Or}	**NominalValue** *<NmnlVal>*	[1..1]			602
	Amount *<Amt>*	[1..1]	Amount	C1, C4	602
	Sign *<Sgn>*	[0..1]	Indicator		603
	UnitPrice *<UnitPric>*	[0..1]			603
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			603
	Amount *<Amt>*	[1..1]	Amount	C1, C4	604
	Sign *<Sgn>*	[0..1]	Indicator		604

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Percentage** <*Pctg*>	[1..1]	Rate		604
Or	**Yield** <*Yld*>	[1..1]	Rate		604
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		605
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	605
	Quality <*Qlty*>	[0..1]	CodeSet		605
	Maturity <*Mtrty*>	[0..1]	Date		605
	Issuer <*Issr*>	[0..1]			605
	Identification <*Id*>	[0..1]	±		606
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	606
	Type <*Tp*>	[0..*]			606
{Or	**Code** <*Cd*>	[1..1]	CodeSet		606
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		607
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		607
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		607
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		607
	Cash <*Csh*>	[0..*]			607
	Amount <*Amt*>	[1..1]			608
	Amount <*Amt*>	[1..1]	Amount	C1, C4	608
	Sign <*Sgn*>	[0..1]	Indicator		608
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		609
	Commodity <*Cmmdty*>	[0..*]			609
	Classification <*Clssfctn*>	[0..1]	±		609
	Quantity <*Qty*>	[0..1]			615
	Value <*Val*>	[1..1]	Quantity		615
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		615
	UnitPrice <*UnitPric*>	[0..1]			619
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			620
	Amount <*Amt*>	[1..1]	Amount	C1, C4	620
	Sign <*Sgn*>	[0..1]	Indicator		620
Or	**Percentage** <*Pctg*>	[1..1]	Rate		620
Or	**Yield** <*Yld*>	[1..1]	Rate		621

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		621
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	621
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		621
	BasketIdentifier *<BsktIdr>*	[0..1]	±		621
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		622
Or}	**MarginLending** *<MrgnLndg>*	[1..*]			622
	Identification *<Id>*	[0..1]	IdentifierSet		623
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		624
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			624
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		624
Or}	**NominalValue** *<NmnlVal>*	[1..1]			624
	Amount *<Amt>*	[1..1]	Amount	C1, C4	624
	Sign *<Sgn>*	[0..1]	Indicator		625
	UnitPrice *<UnitPric>*	[0..1]			625
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			625
	Amount *<Amt>*	[1..1]	Amount	C1, C4	626
	Sign *<Sgn>*	[0..1]	Indicator		626
Or	**Percentage** *<Pctg>*	[1..1]	Rate		626
Or	**Yield** *<Yld>*	[1..1]	Rate		626
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		627
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	627
	Quality *<Qlty>*	[0..1]	CodeSet		627
	Maturity *<Mtrty>*	[0..1]	Date		627
	Issuer *<Issr>*	[0..1]			627
	Identification *<Id>*	[0..1]	±		628
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	628
	Type *<Tp>*	[0..*]			628
{Or	**Code** *<Cd>*	[1..1]	CodeSet		628
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		629
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		629
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		629

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		629
	SupplementaryData <*SplmtryData*>	[0..*]	±	C6	629

3.4.1.2.6.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

3.4.1.2.6.2 CounterpartyData <CtrPtyData>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyData <CtrPtyData> contains the following elements (see "CounterpartyData76" on page 1467 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		1468
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		1468
	CounterpartyData <*CtrPtyData*>	[1..2]	±		1468

3.4.1.2.6.3 LoanData <LnData>

Presence: [1..1]

Definition: Data specifically related to transaction.

LoanData <LnData> contains one of the following **TransactionLoanData9Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**RepurchaseTrade** <*RpTrad*>	[1..1]	±		534
Or	**BuySellBack** <*BuySellBck*>	[1..1]	±		535
Or	**SecuritiesLending** <*SctiesLndg*>	[1..1]	±		535
Or}	**MarginLending** <*MrgnLndg*>	[1..1]	±		535

3.4.1.2.6.3.1 RepurchaseTrade <RpTrad>

Presence: [1..1]

Definition: Details of the repurchase trade transaction.

RepurchaseTrade <RpTrad> contains the following elements (see "LoanData60" on page 1427 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	EventDate <*EvtDt*>	[1..1]	Date		1427
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		1427
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		1428

3.4.1.2.6.3.2 BuySellBack <BuySellBck>

Presence: [1..1]

Definition: Details of the buy sell back transaction.

BuySellBack <BuySellBck> contains the following elements (see "LoanData60" on page 1427 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	EventDate <*EvtDt*>	[1..1]	Date		1427
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		1427
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		1428

3.4.1.2.6.3.3 SecuritiesLending <SctiesLndg>

Presence: [1..1]

Definition: Details of the securities lending transaction.

SecuritiesLending <SctiesLndg> contains the following elements (see "LoanData60" on page 1427 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	EventDate <*EvtDt*>	[1..1]	Date		1427
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		1427
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		1428

3.4.1.2.6.3.4 MarginLending <MrgnLndg>

Presence: [1..1]

Definition: Details of the margin lending transaction.

MarginLending <MrgnLndg> contains the following elements (see "LoanData60" on page 1427 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	EventDate *<EvtDt>*	[1..1]	Date		1427
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		1427
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		1428

3.4.1.2.6.4 CollateralData <CollData>

Presence: [1..1]

Definition: Information on collateral used in the transaction.

CollateralData <CollData> contains one of the following **TransactionCollateralData14Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			542
	CollateralValueDate *<CollValDt>*	[0..1]	Date		544
	AssetType *<AsstTp>*	[0..1]			544
	Security *<Scty>*	[0..*]			546
	Identification *<Id>*	[0..1]	IdentifierSet		547
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		548
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			548
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		548
Or}	**NominalValue** *<NmnlVal>*	[1..1]			548
	Amount *<Amt>*	[1..1]	Amount	C1, C4	548
	Sign *<Sgn>*	[0..1]	Indicator		549
	UnitPrice *<UnitPric>*	[0..1]			549
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			549
	Amount *<Amt>*	[1..1]	Amount	C1, C4	550
	Sign *<Sgn>*	[0..1]	Indicator		550
Or	**Percentage** *<Pctg>*	[1..1]	Rate		550
Or	**Yield** *<Yld>*	[1..1]	Rate		550
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		551
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	551
	Quality *<Qlty>*	[0..1]	CodeSet		551
	Maturity *<Mtrty>*	[0..1]	Date		551
	Issuer *<Issr>*	[0..1]			551
	Identification *<Id>*	[0..1]	±		552
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	552
	Type *<Tp>*	[0..*]			552
{Or	**Code** *<Cd>*	[1..1]	CodeSet		552
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		553
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		553
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		553
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		553

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Cash *<Csh>*	[0..*]			553
	Amount *<Amt>*	[1..1]			554
	Amount *<Amt>*	[1..1]	Amount	C1, C4	554
	Sign *<Sgn>*	[0..1]	Indicator		554
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		555
	Commodity *<Cmmdty>*	[0..*]			555
	Classification *<Clssfctn>*	[0..1]	±		555
	Quantity *<Qty>*	[0..1]			561
	Value *<Val>*	[1..1]	Quantity		561
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		561
	UnitPrice *<UnitPric>*	[0..1]			565
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			566
	Amount *<Amt>*	[1..1]	Amount	C1, C4	566
	Sign *<Sgn>*	[0..1]	Indicator		566
Or	**Percentage** *<Pctg>*	[1..1]	Rate		566
Or	**Yield** *<Yld>*	[1..1]	Rate		567
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		567
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	567
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		567
	BasketIdentifier *<BsktIdr>*	[0..1]	±		567
Or	**BuySellBack** *<BuySellBck>*	[1..1]			568
	CollateralValueDate *<CollValDt>*	[0..1]	Date		570
	AssetType *<AsstTp>*	[0..1]			570
	Security *<Scty>*	[0..*]			572
	Identification *<Id>*	[0..1]	IdentifierSet		573
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		574
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			574
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		574
Or}	**NominalValue** *<NmnlVal>*	[1..1]			574
	Amount *<Amt>*	[1..1]	Amount	C1, C4	574
	Sign *<Sgn>*	[0..1]	Indicator		575

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitPrice <*UnitPric*>	[0..1]			575
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			575
	Amount <*Amt*>	[1..1]	Amount	C1, C4	576
	Sign <*Sgn*>	[0..1]	Indicator		576
Or	**Percentage** <*Pctg*>	[1..1]	Rate		576
Or	**Yield** <*Yld*>	[1..1]	Rate		576
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		577
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	577
	Quality <*Qlty*>	[0..1]	CodeSet		577
	Maturity <*Mtrty*>	[0..1]	Date		577
	Issuer <*Issr*>	[0..1]			577
	Identification <*Id*>	[0..1]	±		578
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	578
	Type <*Tp*>	[0..*]			578
{Or	**Code** <*Cd*>	[1..1]	CodeSet		578
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		579
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		579
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		579
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		579
	Cash <*Csh*>	[0..*]			579
	Amount <*Amt*>	[1..1]			580
	Amount <*Amt*>	[1..1]	Amount	C1, C4	580
	Sign <*Sgn*>	[0..1]	Indicator		580
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		581
	Commodity <*Cmmdty*>	[0..*]			581
	Classification <*Clssfctn*>	[0..1]	±		581
	Quantity <*Qty*>	[0..1]			587
	Value <*Val*>	[1..1]	Quantity		587
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		587
	UnitPrice <*UnitPric*>	[0..1]			591
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			592

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	592
	Sign *<Sgn>*	[0..1]	Indicator		592
Or	**Percentage** *<Pctg>*	[1..1]	Rate		592
Or	**Yield** *<Yld>*	[1..1]	Rate		593
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		593
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	593
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		593
	BasketIdentifier *<BsktIdr>*	[0..1]	±		593
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			594
{Or	**Collateralised** *<Collsd>*	[1..1]			596
	CollateralValueDate *<CollValDt>*	[0..1]	Date		598
	AssetType *<AsstTp>*	[0..1]			598
	Security *<Scty>*	[0..*]			600
	Identification *<Id>*	[0..1]	IdentifierSet		601
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		602
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			602
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		602
Or}	**NominalValue** *<NmnlVal>*	[1..1]			602
	Amount *<Amt>*	[1..1]	Amount	C1, C4	602
	Sign *<Sgn>*	[0..1]	Indicator		603
	UnitPrice *<UnitPric>*	[0..1]			603
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			603
	Amount *<Amt>*	[1..1]	Amount	C1, C4	604
	Sign *<Sgn>*	[0..1]	Indicator		604
Or	**Percentage** *<Pctg>*	[1..1]	Rate		604
Or	**Yield** *<Yld>*	[1..1]	Rate		604
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		605
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	605
	Quality *<Qlty>*	[0..1]	CodeSet		605
	Maturity *<Mtrty>*	[0..1]	Date		605
	Issuer *<Issr>*	[0..1]			605

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		606
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	606
	Type *<Tp>*	[0..*]			606
{Or	**Code** *<Cd>*	[1..1]	CodeSet		606
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		607
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		607
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		607
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		607
	Cash *<Csh>*	[0..*]			607
	Amount *<Amt>*	[1..1]			608
	Amount *<Amt>*	[1..1]	Amount	C1, C4	608
	Sign *<Sgn>*	[0..1]	Indicator		608
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		609
	Commodity *<Cmmdty>*	[0..*]			609
	Classification *<Clssfctn>*	[0..1]	±		609
	Quantity *<Qty>*	[0..1]			615
	Value *<Val>*	[1..1]	Quantity		615
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		615
	UnitPrice *<UnitPric>*	[0..1]			619
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			620
	Amount *<Amt>*	[1..1]	Amount	C1, C4	620
	Sign *<Sgn>*	[0..1]	Indicator		620
Or	**Percentage** *<Pctg>*	[1..1]	Rate		620
Or	**Yield** *<Yld>*	[1..1]	Rate		621
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		621
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	621
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		621
	BasketIdentifier *<BsktIdr>*	[0..1]	±		621
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		622
Or}	**MarginLending** *<MrgnLndg>*	[1..*]			622
	Identification *<Id>*	[0..1]	IdentifierSet		623

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		624
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			624
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		624
Or}	**NominalValue** *<NmnlVal>*	[1..1]			624
	Amount *<Amt>*	[1..1]	Amount	C1, C4	624
	Sign *<Sgn>*	[0..1]	Indicator		625
	UnitPrice *<UnitPric>*	[0..1]			625
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			625
	Amount *<Amt>*	[1..1]	Amount	C1, C4	626
	Sign *<Sgn>*	[0..1]	Indicator		626
Or	**Percentage** *<Pctg>*	[1..1]	Rate		626
Or	**Yield** *<Yld>*	[1..1]	Rate		626
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		627
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	627
	Quality *<Qlty>*	[0..1]	CodeSet		627
	Maturity *<Mtrty>*	[0..1]	Date		627
	Issuer *<Issr>*	[0..1]			627
	Identification *<Id>*	[0..1]	±		628
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	628
	Type *<Tp>*	[0..*]			628
{Or	**Code** *<Cd>*	[1..1]	CodeSet		628
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		629
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		629
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		629
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		629

3.4.1.2.6.4.1 RepurchaseTrade <RpTrad>

Presence: [1..1]

Definition: Data on collateral used for the repurchase trade transaction.

RepurchaseTrade <RpTrad> contains the following **Collateral35** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralValueDate <*CollValDt*>	[0..1]	Date		544
	AssetType <*AsstTp*>	[0..1]			544
	Security <*Scty*>	[0..*]			546
	Identification <*Id*>	[0..1]	IdentifierSet		547
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		548
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			548
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		548
Or}	**NominalValue** <*NmnlVal*>	[1..1]			548
	Amount <*Amt*>	[1..1]	Amount	C1, C4	548
	Sign <*Sgn*>	[0..1]	Indicator		549
	UnitPrice <*UnitPric*>	[0..1]			549
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			549
	Amount <*Amt*>	[1..1]	Amount	C1, C4	550
	Sign <*Sgn*>	[0..1]	Indicator		550
Or	**Percentage** <*Pctg*>	[1..1]	Rate		550
Or	**Yield** <*Yld*>	[1..1]	Rate		550
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		551
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	551
	Quality <*Qlty*>	[0..1]	CodeSet		551
	Maturity <*Mtrty*>	[0..1]	Date		551
	Issuer <*Issr*>	[0..1]			551
	Identification <*Id*>	[0..1]	±		552
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	552
	Type <*Tp*>	[0..*]			552
{Or	**Code** <*Cd*>	[1..1]	CodeSet		552
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		553
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		553
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		553
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		553
	Cash <*Csh*>	[0..*]			553
	Amount <*Amt*>	[1..1]			554

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	554
	Sign *<Sgn>*	[0..1]	Indicator		554
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		555
	Commodity *<Cmmdty>*	[0..*]			555
	Classification *<Clssfctn>*	[0..1]	±		555
	Quantity *<Qty>*	[0..1]			561
	Value *<Val>*	[1..1]	Quantity		561
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		561
	UnitPrice *<UnitPric>*	[0..1]			565
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			566
	Amount *<Amt>*	[1..1]	Amount	C1, C4	566
	Sign *<Sgn>*	[0..1]	Indicator		566
Or	**Percentage** *<Pctg>*	[1..1]	Rate		566
Or	**Yield** *<Yld>*	[1..1]	Rate		567
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		567
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	567
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		567
	BasketIdentifier *<BsktIdr>*	[0..1]	±		567

3.4.1.2.6.4.1.1 CollateralValueDate <CollValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.6.4.1.2 AssetType <AsstTp>

Presence: [0..1]

Definition: Indication of the type of collateral component.

AssetType <AsstTp> contains the following **CollateralType14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Security *<Scty>*	[0..*]			546
	Identification *<Id>*	[0..1]	IdentifierSet		547
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		548
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			548
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		548
Or}	**NominalValue** *<NmnlVal>*	[1..1]			548
	Amount *<Amt>*	[1..1]	Amount	C1, C4	548
	Sign *<Sgn>*	[0..1]	Indicator		549
	UnitPrice *<UnitPric>*	[0..1]			549
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			549
	Amount *<Amt>*	[1..1]	Amount	C1, C4	550
	Sign *<Sgn>*	[0..1]	Indicator		550
Or	**Percentage** *<Pctg>*	[1..1]	Rate		550
Or	**Yield** *<Yld>*	[1..1]	Rate		550
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		551
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	551
	Quality *<Qlty>*	[0..1]	CodeSet		551
	Maturity *<Mtrty>*	[0..1]	Date		551
	Issuer *<Issr>*	[0..1]			551
	Identification *<Id>*	[0..1]	±		552
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	552
	Type *<Tp>*	[0..*]			552
{Or	**Code** *<Cd>*	[1..1]	CodeSet		552
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		553
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		553
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		553
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		553
	Cash *<Csh>*	[0..*]			553
	Amount *<Amt>*	[1..1]			554
	Amount *<Amt>*	[1..1]	Amount	C1, C4	554
	Sign *<Sgn>*	[0..1]	Indicator		554

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		555
	Commodity *<Cmmdty>*	[0..*]			555
	Classification *<Clssfctn>*	[0..1]	±		555
	Quantity *<Qty>*	[0..1]			561
	Value *<Val>*	[1..1]	Quantity		561
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		561
	UnitPrice *<UnitPric>*	[0..1]			565
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			566
	Amount *<Amt>*	[1..1]	Amount	C1, C4	566
	Sign *<Sgn>*	[0..1]	Indicator		566
Or	**Percentage** *<Pctg>*	[1..1]	Rate		566
Or	**Yield** *<Yld>*	[1..1]	Rate		567
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		567
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	567

3.4.1.2.6.4.1.2.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities and related fields used as a collateral.

Security <Scty> contains the following **Security16** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		547
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		548
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			548
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		548
Or}	**NominalValue** *<NmnlVal>*	[1..1]			548
	Amount *<Amt>*	[1..1]	Amount	C1, C4	548
	Sign *<Sgn>*	[0..1]	Indicator		549
	UnitPrice *<UnitPric>*	[0..1]			549
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			549
	Amount *<Amt>*	[1..1]	Amount	C1, C4	550
	Sign *<Sgn>*	[0..1]	Indicator		550
Or	**Percentage** *<Pctg>*	[1..1]	Rate		550
Or	**Yield** *<Yld>*	[1..1]	Rate		550
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		551
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	551
	Quality *<Qlty>*	[0..1]	CodeSet		551
	Maturity *<Mtrty>*	[0..1]	Date		551
	Issuer *<Issr>*	[0..1]			551
	Identification *<Id>*	[0..1]	±		552
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	552
	Type *<Tp>*	[0..*]			552
{Or	**Code** *<Cd>*	[1..1]	CodeSet		552
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		553
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		553
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		553
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		553

3.4.1.2.6.4.1.2.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.6.4.1.2.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.6.4.1.2.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		548
Or}	**NominalValue** <*NmnlVal*>	[1..1]			548
	Amount <*Amt*>	[1..1]	Amount	C1, C4	548
	Sign <*Sgn*>	[0..1]	Indicator		549

3.4.1.2.6.4.1.2.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.6.4.1.2.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	548
	Sign <*Sgn*>	[0..1]	Indicator		549

3.4.1.2.6.4.1.2.1.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.1.2.1.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.6.4.1.2.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			549
	Amount <*Amt*>	[1..1]	Amount	C1, C4	550
	Sign <*Sgn*>	[0..1]	Indicator		550
Or	**Percentage** <*Pctg*>	[1..1]	Rate		550
Or	**Yield** <*Yld*>	[1..1]	Rate		550
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		551

3.4.1.2.6.4.1.2.1.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	550
	Sign <*Sgn*>	[0..1]	Indicator		550

3.4.1.2.6.4.1.2.1.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.1.2.1.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.6.4.1.2.1.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.1.2.1.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.1.2.1.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.6.4.1.2.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.1.2.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.6.4.1.2.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.6.4.1.2.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		552
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	552

3.4.1.2.6.4.1.2.1.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		1436
Or	ClientIdentification *<ClntId>*	[1..1]	Text		1436
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	1436

3.4.1.2.6.4.1.2.1.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.6.4.1.2.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		552
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		553

3.4.1.2.6.4.1.2.1.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.6.4.1.2.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.6.4.1.2.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.6.4.1.2.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.6.4.1.2.1.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.1.2.2 Cash <Csh>

Presence: [0..*]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Cash <Csh> contains the following **AmountHaircutMargin1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]			554
	Amount *<Amt>*	[1..1]	Amount	C1, C4	554
	Sign *<Sgn>*	[0..1]	Indicator		554
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		555

3.4.1.2.6.4.1.2.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Amount <Amt> contains the following **AmountAndDirection53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	554
	Sign *<Sgn>*	[0..1]	Indicator		554

3.4.1.2.6.4.1.2.2.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.1.2.2.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.6.4.1.2.2.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.1.2.3 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities and related fields used as a collateral.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±		555
	Quantity <*Qty*>	[0..1]			561
	Value <*Val*>	[1..1]	Quantity		561
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		561
	UnitPrice <*UnitPric*>	[0..1]			565
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			566
	Amount <*Amt*>	[1..1]	Amount	C1, C4	566
	Sign <*Sgn*>	[0..1]	Indicator		566
Or	**Percentage** <*Pctg*>	[1..1]	Rate		566
Or	**Yield** <*Yld*>	[1..1]	Rate		567
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		567
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	567

3.4.1.2.6.4.1.2.3.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]			1380
{Or	GrainOilSeed <GrnOilSeed>	[1..1]			1382
	BaseProduct <BasePdct>	[1..1]	CodeSet		1382
	SubProduct <SubPdct>	[1..1]	CodeSet		1382
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		1382
Or	Soft <Soft>	[1..1]			1383
	BaseProduct <BasePdct>	[1..1]	CodeSet		1383
	SubProduct <SubPdct>	[1..1]	CodeSet		1383
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		1383
Or	Potato <Ptt>	[1..1]			1384
	BaseProduct <BasePdct>	[1..1]	CodeSet		1384
	SubProduct <SubPdct>	[1..1]	CodeSet		1384
Or	OliveOil <OlvOil>	[1..1]			1384
	BaseProduct <BasePdct>	[1..1]	CodeSet		1385
	SubProduct <SubPdct>	[1..1]	CodeSet		1385
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		1385
Or	Dairy <Dairy>	[1..1]			1385
	BaseProduct <BasePdct>	[1..1]	CodeSet		1386
	SubProduct <SubPdct>	[1..1]	CodeSet		1386
Or	Forestry <Frstry>	[1..1]			1386
	BaseProduct <BasePdct>	[1..1]	CodeSet		1386
	SubProduct <SubPdct>	[1..1]	CodeSet		1386
Or	Seafood <Sfd>	[1..1]			1387
	BaseProduct <BasePdct>	[1..1]	CodeSet		1387
	SubProduct <SubPdct>	[1..1]	CodeSet		1387
Or	LiveStock <LiveStock>	[1..1]			1387
	BaseProduct <BasePdct>	[1..1]	CodeSet		1387
	SubProduct <SubPdct>	[1..1]	CodeSet		1388
Or	Grain <Grn>	[1..1]			1388
	BaseProduct <BasePdct>	[1..1]	CodeSet		1388

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		1397
	SubProduct <SubPdct>	[1..1]	CodeSet		1397
Or}	Other <Othr>	[1..1]			1397
	BaseProduct <BasePdct>	[1..1]	CodeSet		1398
	SubProduct <SubPdct>	[1..1]	CodeSet		1398
Or	Environmental <Envttl>	[1..1]			1398
{Or	Emissions <Emssns>	[1..1]			1398
	BaseProduct <BasePdct>	[1..1]	CodeSet		1399
	SubProduct <SubPdct>	[1..1]	CodeSet		1399
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		1399
Or	Weather <Wthr>	[1..1]			1400
	BaseProduct <BasePdct>	[1..1]	CodeSet		1400
	SubProduct <SubPdct>	[1..1]	CodeSet		1400
Or	CarbonRelated <CrbnRltd>	[1..1]			1400
	BaseProduct <BasePdct>	[1..1]	CodeSet		1400
	SubProduct <SubPdct>	[1..1]	CodeSet		1401
Or}	Other <Othr>	[1..1]			1401
	BaseProduct <BasePdct>	[1..1]	CodeSet		1401
	SubProduct <SubPdct>	[1..1]	CodeSet		1401
Or	Fertilizer <Frtlzr>	[1..1]			1401
{Or	Ammonia <Ammn>	[1..1]			1402
	BaseProduct <BasePdct>	[1..1]	CodeSet		1402
	SubProduct <SubPdct>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <DmmnmPhspht>	[1..1]			1403
	BaseProduct <BasePdct>	[1..1]	CodeSet		1403
	SubProduct <SubPdct>	[1..1]	CodeSet		1403
Or	Potash <Ptsh>	[1..1]			1404
	BaseProduct <BasePdct>	[1..1]	CodeSet		1404
	SubProduct <SubPdct>	[1..1]	CodeSet		1404
Or	Sulphur <Slphr>	[1..1]			1404
	BaseProduct <BasePdct>	[1..1]	CodeSet		1404

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <SubPdct>	[1..1]	CodeSet		1405
Or	Urea <Urea>	[1..1]			1405
	BaseProduct <BasePdct>	[1..1]	CodeSet		1405
	SubProduct <SubPdct>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <UreaAndAmmnmNtrt>	[1..1]			1405
	BaseProduct <BasePdct>	[1..1]	CodeSet		1406
	SubProduct <SubPdct>	[1..1]	CodeSet		1406
Or}	Other <Othr>	[1..1]			1406
	BaseProduct <BasePdct>	[1..1]	CodeSet		1406
	SubProduct <SubPdct>	[1..1]	CodeSet		1407
Or	Freight <Frght>	[1..1]			1407
{Or	Dry <Dry>	[1..1]			1407
	BaseProduct <BasePdct>	[1..1]	CodeSet		1408
	SubProduct <SubPdct>	[1..1]	CodeSet		1408
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		1408
Or	Wet <Wet>	[1..1]			1408
	BaseProduct <BasePdct>	[1..1]	CodeSet		1409
	SubProduct <SubPdct>	[1..1]	CodeSet		1409
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		1409
Or	ContainerShip <CntnrShip>	[1..1]			1409
	BaseProduct <BasePdct>	[1..1]	CodeSet		1410
	SubProduct <SubPdct>	[1..1]	CodeSet		1410
Or}	Other <Othr>	[1..1]			1410
	BaseProduct <BasePdct>	[1..1]	CodeSet		1410
	SubProduct <SubPdct>	[1..1]	CodeSet		1410
Or	IndustrialProduct <IndstrlPdct>	[1..1]			1411
{Or	Construction <Cnstrctn>	[1..1]			1411
	BaseProduct <BasePdct>	[1..1]	CodeSet		1411
	SubProduct <SubPdct>	[0..1]	CodeSet		1411
Or}	Manufacturing <Manfctg>	[1..1]			1412
	BaseProduct <BasePdct>	[1..1]	CodeSet		1412

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

3.4.1.2.6.4.1.2.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		561
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		561

3.4.1.2.6.4.1.2.3.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.6.4.1.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

3.4.1.2.6.4.1.2.3.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			566
	Amount <*Amt*>	[1..1]	Amount	C1, C4	566
	Sign <*Sgn*>	[0..1]	Indicator		566
Or	**Percentage** <*Pctg*>	[1..1]	Rate		566
Or	**Yield** <*Yld*>	[1..1]	Rate		567
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		567

3.4.1.2.6.4.1.2.3.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	566
	Sign <*Sgn*>	[0..1]	Indicator		566

3.4.1.2.6.4.1.2.3.3.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.1.2.3.3.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.6.4.1.2.3.3.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.1.2.3.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.1.2.3.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.6.4.1.2.3.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.1.3 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.6.4.1.4 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Identification of the collateral basket.

BasketIdentifier <BsktIdr> contains one of the following elements (see "SecurityIdentification26Choice" on page 1479 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	IdentifierSet		1479
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		1479

3.4.1.2.6.4.2 BuySellBack <BuySellBck>

Presence: [1..1]

Definition: Data on collateral used for the buy sell back transaction.

BuySellBack <BuySellBck> contains the following **Collateral35** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralValueDate *<CollValDt>*	[0..1]	Date		570
	AssetType *<AsstTp>*	[0..1]			570
	Security *<Scty>*	[0..*]			572
	Identification *<Id>*	[0..1]	IdentifierSet		573
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		574
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			574
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		574
Or}	**NominalValue** *<NmnlVal>*	[1..1]			574
	Amount *<Amt>*	[1..1]	Amount	C1, C4	574
	Sign *<Sgn>*	[0..1]	Indicator		575
	UnitPrice *<UnitPric>*	[0..1]			575
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			575
	Amount *<Amt>*	[1..1]	Amount	C1, C4	576
	Sign *<Sgn>*	[0..1]	Indicator		576
Or	**Percentage** *<Pctg>*	[1..1]	Rate		576
Or	**Yield** *<Yld>*	[1..1]	Rate		576
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		577
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	577
	Quality *<Qlty>*	[0..1]	CodeSet		577
	Maturity *<Mtrty>*	[0..1]	Date		577
	Issuer *<Issr>*	[0..1]			577
	Identification *<Id>*	[0..1]	±		578
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	578
	Type *<Tp>*	[0..*]			578
{Or	**Code** *<Cd>*	[1..1]	CodeSet		578
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		579
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		579
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		579
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		579
	Cash *<Csh>*	[0..*]			579
	Amount *<Amt>*	[1..1]			580

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	580
	Sign <*Sgn*>	[0..1]	Indicator		580
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		581
	Commodity <*Cmmdty*>	[0..*]			581
	Classification <*Clssfctn*>	[0..1]	±		581
	Quantity <*Qty*>	[0..1]			587
	Value <*Val*>	[1..1]	Quantity		587
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		587
	UnitPrice <*UnitPric*>	[0..1]			591
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			592
	Amount <*Amt*>	[1..1]	Amount	C1, C4	592
	Sign <*Sgn*>	[0..1]	Indicator		592
Or	**Percentage** <*Pctg*>	[1..1]	Rate		592
Or	**Yield** <*Yld*>	[1..1]	Rate		593
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		593
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	593
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		593
	BasketIdentifier <*BsktIdr*>	[0..1]	±		593

3.4.1.2.6.4.2.1 CollateralValueDate <CollValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.6.4.2.2 AssetType <AsstTp>

Presence: [0..1]

Definition: Indication of the type of collateral component.

AssetType <AsstTp> contains the following **CollateralType14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Security *<Scty>*	[0..*]			572
	Identification *<Id>*	[0..1]	IdentifierSet		573
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		574
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			574
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		574
Or}	**NominalValue** *<NmnlVal>*	[1..1]			574
	Amount *<Amt>*	[1..1]	Amount	C1, C4	574
	Sign *<Sgn>*	[0..1]	Indicator		575
	UnitPrice *<UnitPric>*	[0..1]			575
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			575
	Amount *<Amt>*	[1..1]	Amount	C1, C4	576
	Sign *<Sgn>*	[0..1]	Indicator		576
Or	**Percentage** *<Pctg>*	[1..1]	Rate		576
Or	**Yield** *<Yld>*	[1..1]	Rate		576
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		577
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	577
	Quality *<Qlty>*	[0..1]	CodeSet		577
	Maturity *<Mtrty>*	[0..1]	Date		577
	Issuer *<Issr>*	[0..1]			577
	Identification *<Id>*	[0..1]	±		578
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	578
	Type *<Tp>*	[0..*]			578
{Or	**Code** *<Cd>*	[1..1]	CodeSet		578
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		579
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		579
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		579
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		579
	Cash *<Csh>*	[0..*]			579
	Amount *<Amt>*	[1..1]			580
	Amount *<Amt>*	[1..1]	Amount	C1, C4	580
	Sign *<Sgn>*	[0..1]	Indicator		580

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		581
	Commodity <*Cmmdty*>	[0..*]			581
	Classification <*Clssfctn*>	[0..1]	±		581
	Quantity <*Qty*>	[0..1]			587
	Value <*Val*>	[1..1]	Quantity		587
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		587
	UnitPrice <*UnitPric*>	[0..1]			591
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			592
	Amount <*Amt*>	[1..1]	Amount	C1, C4	592
	Sign <*Sgn*>	[0..1]	Indicator		592
Or	**Percentage** <*Pctg*>	[1..1]	Rate		592
Or	**Yield** <*Yld*>	[1..1]	Rate		593
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		593
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	593

3.4.1.2.6.4.2.2.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities and related fields used as a collateral.

Security <Scty> contains the following **Security16** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		573
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		574
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			574
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		574
Or}	**NominalValue** <*NmnlVal*>	[1..1]			574
	Amount <*Amt*>	[1..1]	Amount	C1, C4	574
	Sign <*Sgn*>	[0..1]	Indicator		575
	UnitPrice <*UnitPric*>	[0..1]			575
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			575
	Amount <*Amt*>	[1..1]	Amount	C1, C4	576
	Sign <*Sgn*>	[0..1]	Indicator		576
Or	**Percentage** <*Pctg*>	[1..1]	Rate		576
Or	**Yield** <*Yld*>	[1..1]	Rate		576
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		577
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	577
	Quality <*Qlty*>	[0..1]	CodeSet		577
	Maturity <*Mtrty*>	[0..1]	Date		577
	Issuer <*Issr*>	[0..1]			577
	Identification <*Id*>	[0..1]	±		578
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	578
	Type <*Tp*>	[0..*]			578
{Or	**Code** <*Cd*>	[1..1]	CodeSet		578
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		579
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		579
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		579
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		579

3.4.1.2.6.4.2.2.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.6.4.2.2.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.6.4.2.2.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		574
Or}	**NominalValue** <*NmnlVal*>	[1..1]			574
	Amount <*Amt*>	[1..1]	Amount	C1, C4	574
	Sign <*Sgn*>	[0..1]	Indicator		575

3.4.1.2.6.4.2.2.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.6.4.2.2.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	574
	Sign <*Sgn*>	[0..1]	Indicator		575

3.4.1.2.6.4.2.2.1.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.2.2.1.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.6.4.2.2.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			575
	Amount <*Amt*>	[1..1]	Amount	C1, C4	576
	Sign <*Sgn*>	[0..1]	Indicator		576
Or	**Percentage** <*Pctg*>	[1..1]	Rate		576
Or	**Yield** <*Yld*>	[1..1]	Rate		576
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		577

3.4.1.2.6.4.2.2.1.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	576
	Sign <*Sgn*>	[0..1]	Indicator		576

3.4.1.2.6.4.2.2.1.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.2.2.1.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.6.4.2.2.1.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.2.2.1.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.2.2.1.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.6.4.2.2.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.2.2.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.6.4.2.2.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.6.4.2.2.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		578
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	578

3.4.1.2.6.4.2.2.1.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

3.4.1.2.6.4.2.2.1.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.6.4.2.2.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		578
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		579

3.4.1.2.6.4.2.2.1.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.6.4.2.2.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.6.4.2.2.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.6.4.2.2.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.6.4.2.2.1.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.2.2.2 Cash <Csh>

Presence: [0..*]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Cash <Csh> contains the following **AmountHaircutMargin1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]			580
	Amount *<Amt>*	[1..1]	Amount	C1, C4	580
	Sign *<Sgn>*	[0..1]	Indicator		580
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		581

3.4.1.2.6.4.2.2.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Amount <Amt> contains the following **AmountAndDirection53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	580
	Sign *<Sgn>*	[0..1]	Indicator		580

3.4.1.2.6.4.2.2.2.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.2.2.2.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.6.4.2.2.2.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.2.2.3 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities and related fields used as a collateral.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±		581
	Quantity <*Qty*>	[0..1]			587
	Value <*Val*>	[1..1]	Quantity		587
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		587
	UnitPrice <*UnitPric*>	[0..1]			591
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			592
	Amount <*Amt*>	[1..1]	Amount	C1, C4	592
	Sign <*Sgn*>	[0..1]	Indicator		592
Or	**Percentage** <*Pctg*>	[1..1]	Rate		592
Or	**Yield** <*Yld*>	[1..1]	Rate		593
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		593
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	593

3.4.1.2.6.4.2.2.3.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]			1380
{Or	GrainOilSeed <*GrnOilSeed*>	[1..1]			1382
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1382
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1382
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1382
Or	Soft <*Soft*>	[1..1]			1383
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1383
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1383
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1383
Or	Potato <*Ptt*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1384
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1384
Or	OliveOil <*OlvOil*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1385
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1385
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1385
Or	Dairy <*Dairy*>	[1..1]			1385
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Forestry <*Frstry*>	[1..1]			1386
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Seafood <*Sfd*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1387
Or	LiveStock <*LiveStock*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
Or	Grain <*Grn*>	[1..1]			1388
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

3.4.1.2.6.4.2.2.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		587
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		587

3.4.1.2.6.4.2.2.3.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.6.4.2.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

3.4.1.2.6.4.2.2.3.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			592
	Amount *<Amt>*	[1..1]	Amount	C1, C4	592
	Sign *<Sgn>*	[0..1]	Indicator		592
Or	**Percentage** *<Pctg>*	[1..1]	Rate		592
Or	**Yield** *<Yld>*	[1..1]	Rate		593
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		593

3.4.1.2.6.4.2.2.3.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	592
	Sign <*Sgn*>	[0..1]	Indicator		592

3.4.1.2.6.4.2.2.3.3.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.2.2.3.3.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.6.4.2.2.3.3.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.2.2.3.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.2.2.3.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.6.4.2.2.3.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.2.3 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.6.4.2.4 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Identification of the collateral basket.

BasketIdentifier <BsktIdr> contains one of the following elements (see "SecurityIdentification26Choice" on page 1479 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	IdentifierSet		1479
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		1479

3.4.1.2.6.4.3 SecuritiesLending <SctiesLndg>

Presence: [1..1]

Definition: Data on collateral used for the securities lending transaction.

SecuritiesLending <SctiesLndg> contains one of the following **CollateralFlag10Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Collateralised** *<Collsd>*	[1..1]			596
	CollateralValueDate *<CollValDt>*	[0..1]	Date		598
	AssetType *<AsstTp>*	[0..1]			598
	Security *<Scty>*	[0..*]			600
	Identification *<Id>*	[0..1]	IdentifierSet		601
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		602
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			602
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		602
Or}	**NominalValue** *<NmnlVal>*	[1..1]			602
	Amount *<Amt>*	[1..1]	Amount	C1, C4	602
	Sign *<Sgn>*	[0..1]	Indicator		603
	UnitPrice *<UnitPric>*	[0..1]			603
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			603
	Amount *<Amt>*	[1..1]	Amount	C1, C4	604
	Sign *<Sgn>*	[0..1]	Indicator		604
Or	**Percentage** *<Pctg>*	[1..1]	Rate		604
Or	**Yield** *<Yld>*	[1..1]	Rate		604
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		605
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	605
	Quality *<Qlty>*	[0..1]	CodeSet		605
	Maturity *<Mtrty>*	[0..1]	Date		605
	Issuer *<Issr>*	[0..1]			605
	Identification *<Id>*	[0..1]	±		606
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	606
	Type *<Tp>*	[0..*]			606
{Or	**Code** *<Cd>*	[1..1]	CodeSet		606
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		607
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		607
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		607
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		607
	Cash *<Csh>*	[0..*]			607

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]			608
	Amount *<Amt>*	[1..1]	Amount	C1, C4	608
	Sign *<Sgn>*	[0..1]	Indicator		608
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		609
	Commodity *<Cmmdty>*	[0..*]			609
	Classification *<Clssfctn>*	[0..1]	±		609
	Quantity *<Qty>*	[0..1]			615
	Value *<Val>*	[1..1]	Quantity		615
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		615
	UnitPrice *<UnitPric>*	[0..1]			619
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			620
	Amount *<Amt>*	[1..1]	Amount	C1, C4	620
	Sign *<Sgn>*	[0..1]	Indicator		620
Or	**Percentage** *<Pctg>*	[1..1]	Rate		620
Or	**Yield** *<Yld>*	[1..1]	Rate		621
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		621
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	621
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		621
	BasketIdentifier *<BsktIdr>*	[0..1]	±		621
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		622

3.4.1.2.6.4.3.1 Collateralised <Collsd>

Presence: [1..1]

Definition: Data on collateralised securities.

Collateralised <Collsd> contains the following **CollaterisedData8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralValueDate *<CollValDt>*	[0..1]	Date		598
	AssetType *<AsstTp>*	[0..1]			598
	Security *<Scty>*	[0..*]			600
	Identification *<Id>*	[0..1]	IdentifierSet		601
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		602
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			602
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		602
Or}	**NominalValue** *<NmnlVal>*	[1..1]			602
	Amount *<Amt>*	[1..1]	Amount	C1, C4	602
	Sign *<Sgn>*	[0..1]	Indicator		603
	UnitPrice *<UnitPric>*	[0..1]			603
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			603
	Amount *<Amt>*	[1..1]	Amount	C1, C4	604
	Sign *<Sgn>*	[0..1]	Indicator		604
Or	**Percentage** *<Pctg>*	[1..1]	Rate		604
Or	**Yield** *<Yld>*	[1..1]	Rate		604
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		605
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	605
	Quality *<Qlty>*	[0..1]	CodeSet		605
	Maturity *<Mtrty>*	[0..1]	Date		605
	Issuer *<Issr>*	[0..1]			605
	Identification *<Id>*	[0..1]	±		606
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	606
	Type *<Tp>*	[0..*]			606
{Or	**Code** *<Cd>*	[1..1]	CodeSet		606
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		607
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		607
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		607
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		607
	Cash *<Csh>*	[0..*]			607
	Amount *<Amt>*	[1..1]			608

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	608
	Sign <*Sgn*>	[0..1]	Indicator		608
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		609
	Commodity <*Cmmdty*>	[0..*]			609
	Classification <*Clssfctn*>	[0..1]	±		609
	Quantity <*Qty*>	[0..1]			615
	Value <*Val*>	[1..1]	Quantity		615
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		615
	UnitPrice <*UnitPric*>	[0..1]			619
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			620
	Amount <*Amt*>	[1..1]	Amount	C1, C4	620
	Sign <*Sgn*>	[0..1]	Indicator		620
Or	**Percentage** <*Pctg*>	[1..1]	Rate		620
Or	**Yield** <*Yld*>	[1..1]	Rate		621
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		621
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	621
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		621
	BasketIdentifier <*BsktIdr*>	[0..1]	±		621

3.4.1.2.6.4.3.1.1 CollateralValueDate <CollValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the securities financing transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.6.4.3.1.2 AssetType <AsstTp>

Presence: [0..1]

Definition: Specification on the type of asset used as collateral.

AssetType <AsstTp> contains the following **CollateralType14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Security *<Scty>*	[0..*]			600
	Identification *<Id>*	[0..1]	IdentifierSet		601
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		602
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			602
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		602
Or}	**NominalValue** *<NmnlVal>*	[1..1]			602
	Amount *<Amt>*	[1..1]	Amount	C1, C4	602
	Sign *<Sgn>*	[0..1]	Indicator		603
	UnitPrice *<UnitPric>*	[0..1]			603
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			603
	Amount *<Amt>*	[1..1]	Amount	C1, C4	604
	Sign *<Sgn>*	[0..1]	Indicator		604
Or	**Percentage** *<Pctg>*	[1..1]	Rate		604
Or	**Yield** *<Yld>*	[1..1]	Rate		604
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		605
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	605
	Quality *<Qlty>*	[0..1]	CodeSet		605
	Maturity *<Mtrty>*	[0..1]	Date		605
	Issuer *<Issr>*	[0..1]			605
	Identification *<Id>*	[0..1]	±		606
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	606
	Type *<Tp>*	[0..*]			606
{Or	**Code** *<Cd>*	[1..1]	CodeSet		606
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		607
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		607
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		607
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		607
	Cash *<Csh>*	[0..*]			607
	Amount *<Amt>*	[1..1]			608
	Amount *<Amt>*	[1..1]	Amount	C1, C4	608
	Sign *<Sgn>*	[0..1]	Indicator		608

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		609
	Commodity <*Cmmdty*>	[0..*]			609
	Classification <*Clssfctn*>	[0..1]	±		609
	Quantity <*Qty*>	[0..1]			615
	Value <*Val*>	[1..1]	Quantity		615
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		615
	UnitPrice <*UnitPric*>	[0..1]			619
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			620
	Amount <*Amt*>	[1..1]	Amount	C1, C4	620
	Sign <*Sgn*>	[0..1]	Indicator		620
Or	**Percentage** <*Pctg*>	[1..1]	Rate		620
Or	**Yield** <*Yld*>	[1..1]	Rate		621
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		621
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	621

3.4.1.2.6.4.3.1.2.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities and related fields used as a collateral.

Security <Scty> contains the following **Security16** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		601
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		602
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			602
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		602
Or}	**NominalValue** <*NmnlVal*>	[1..1]			602
	Amount <*Amt*>	[1..1]	Amount	C1, C4	602
	Sign <*Sgn*>	[0..1]	Indicator		603
	UnitPrice <*UnitPric*>	[0..1]			603
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			603
	Amount <*Amt*>	[1..1]	Amount	C1, C4	604
	Sign <*Sgn*>	[0..1]	Indicator		604
Or	**Percentage** <*Pctg*>	[1..1]	Rate		604
Or	**Yield** <*Yld*>	[1..1]	Rate		604
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		605
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	605
	Quality <*Qlty*>	[0..1]	CodeSet		605
	Maturity <*Mtrty*>	[0..1]	Date		605
	Issuer <*Issr*>	[0..1]			605
	Identification <*Id*>	[0..1]	±		606
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	606
	Type <*Tp*>	[0..*]			606
{Or	**Code** <*Cd*>	[1..1]	CodeSet		606
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		607
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		607
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		607
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		607

3.4.1.2.6.4.3.1.2.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.6.4.3.1.2.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.6.4.3.1.2.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		602
Or}	**NominalValue** <*NmnlVal*>	[1..1]			602
	Amount <*Amt*>	[1..1]	Amount	C1, C4	602
	Sign <*Sgn*>	[0..1]	Indicator		603

3.4.1.2.6.4.3.1.2.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.6.4.3.1.2.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	602
	Sign <*Sgn*>	[0..1]	Indicator		603

3.4.1.2.6.4.3.1.2.1.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.3.1.2.1.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.6.4.3.1.2.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			603
	Amount <*Amt*>	[1..1]	Amount	C1, C4	604
	Sign <*Sgn*>	[0..1]	Indicator		604
Or	**Percentage** <*Pctg*>	[1..1]	Rate		604
Or	**Yield** <*Yld*>	[1..1]	Rate		604
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		605

3.4.1.2.6.4.3.1.2.1.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	604
	Sign <*Sgn*>	[0..1]	Indicator		604

3.4.1.2.6.4.3.1.2.1.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.3.1.2.1.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.6.4.3.1.2.1.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.3.1.2.1.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.3.1.2.1.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.6.4.3.1.2.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.3.1.2.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.6.4.3.1.2.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.6.4.3.1.2.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		606
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	606

3.4.1.2.6.4.3.1.2.1.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

3.4.1.2.6.4.3.1.2.1.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.6.4.3.1.2.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		606
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		607

3.4.1.2.6.4.3.1.2.1.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.6.4.3.1.2.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.6.4.3.1.2.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.6.4.3.1.2.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.6.4.3.1.2.1.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.3.1.2.2 Cash <Csh>

Presence: [0..*]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Cash <Csh> contains the following **AmountHaircutMargin1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]			608
	Amount <*Amt*>	[1..1]	Amount	C1, C4	608
	Sign <*Sgn*>	[0..1]	Indicator		608
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		609

3.4.1.2.6.4.3.1.2.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Amount <Amt> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	608
	Sign <*Sgn*>	[0..1]	Indicator		608

3.4.1.2.6.4.3.1.2.2.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.3.1.2.2.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.6.4.3.1.2.2.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.3.1.2.3 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities and related fields used as a collateral.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±		609
	Quantity <*Qty*>	[0..1]			615
	Value <*Val*>	[1..1]	Quantity		615
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		615
	UnitPrice <*UnitPric*>	[0..1]			619
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			620
	Amount <*Amt*>	[1..1]	Amount	C1, C4	620
	Sign <*Sgn*>	[0..1]	Indicator		620
Or	**Percentage** <*Pctg*>	[1..1]	Rate		620
Or	**Yield** <*Yld*>	[1..1]	Rate		621
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		621
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	621

3.4.1.2.6.4.3.1.2.3.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]			1380
{Or	GrainOilSeed <*GrnOilSeed*>	[1..1]			1382
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1382
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1382
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1382
Or	Soft <*Soft*>	[1..1]			1383
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1383
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1383
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1383
Or	Potato <*Ptt*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1384
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1384
Or	OliveOil <*OlvOil*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1385
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1385
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1385
Or	Dairy <*Dairy*>	[1..1]			1385
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Forestry <*Frstry*>	[1..1]			1386
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Seafood <*Sfd*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1387
Or	LiveStock <*LiveStock*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
Or	Grain <*Grn*>	[1..1]			1388
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

3.4.1.2.6.4.3.1.2.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		615
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		615

3.4.1.2.6.4.3.1.2.3.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.6.4.3.1.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

3.4.1.2.6.4.3.1.2.3.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			620
	Amount *<Amt>*	[1..1]	Amount	C1, C4	620
	Sign *<Sgn>*	[0..1]	Indicator		620
Or	**Percentage** *<Pctg>*	[1..1]	Rate		620
Or	**Yield** *<Yld>*	[1..1]	Rate		621
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		621

3.4.1.2.6.4.3.1.2.3.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	620
	Sign <*Sgn*>	[0..1]	Indicator		620

3.4.1.2.6.4.3.1.2.3.3.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.3.1.2.3.3.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.6.4.3.1.2.3.3.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.3.1.2.3.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.3.1.2.3.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.6.4.3.1.2.3.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.3.1.3 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.6.4.3.1.4 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Identification of the collateral basket.

BasketIdentifier <BsktIdr> contains one of the following elements (see "SecurityIdentification26Choice" on page 1479 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	IdentifierSet		1479
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		1479

3.4.1.2.6.4.3.2 Uncollateralised <Uncollsd>

Presence: [1..1]

Definition: Indication that security is not collateralised.

Datatype: "NoReasonCode" on page 1504

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.1.2.6.4.4 MarginLending <MrgnLndg>

Presence: [1..*]

Definition: Data on collateral used for the margin lending transaction.

MarginLending <MrgnLndg> contains the following **Security16** elements

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		623
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		624
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			624
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		624
Or}	**NominalValue** *<NmnlVal>*	[1..1]			624
	Amount *<Amt>*	[1..1]	Amount	C1, C4	624
	Sign *<Sgn>*	[0..1]	Indicator		625
	UnitPrice *<UnitPric>*	[0..1]			625
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			625
	Amount *<Amt>*	[1..1]	Amount	C1, C4	626
	Sign *<Sgn>*	[0..1]	Indicator		626
Or	**Percentage** *<Pctg>*	[1..1]	Rate		626
Or	**Yield** *<Yld>*	[1..1]	Rate		626
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		627
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	627
	Quality *<Qlty>*	[0..1]	CodeSet		627
	Maturity *<Mtrty>*	[0..1]	Date		627
	Issuer *<Issr>*	[0..1]			627
	Identification *<Id>*	[0..1]	±		628
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	628
	Type *<Tp>*	[0..*]			628
{Or	**Code** *<Cd>*	[1..1]	CodeSet		628
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		629
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		629
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		629
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		629

3.4.1.2.6.4.4.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.6.4.4.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.6.4.4.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		624
Or}	**NominalValue** <*NmnlVal*>	[1..1]			624
	Amount <*Amt*>	[1..1]	Amount	C1, C4	624
	Sign <*Sgn*>	[0..1]	Indicator		625

3.4.1.2.6.4.4.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.6.4.4.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	624
	Sign <*Sgn*>	[0..1]	Indicator		625

3.4.1.2.6.4.4.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.4.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.6.4.4.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			625
	Amount <*Amt*>	[1..1]	Amount	C1, C4	626
	Sign <*Sgn*>	[0..1]	Indicator		626
Or	**Percentage** <*Pctg*>	[1..1]	Rate		626
Or	**Yield** <*Yld*>	[1..1]	Rate		626
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		627

3.4.1.2.6.4.4.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	626
	Sign <*Sgn*>	[0..1]	Indicator		626

3.4.1.2.6.4.4.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.4.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.6.4.4.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.4.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.4.4.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.6.4.4.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.6.4.4.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.6.4.4.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.6.4.4.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		628
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	628

3.4.1.2.6.4.4.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

3.4.1.2.6.4.4.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.6.4.4.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		628
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		629

3.4.1.2.6.4.4.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.6.4.4.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.6.4.4.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.6.4.4.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.6.4.4.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.6.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1430
	Envelope *<Envlp>*	[1..1]	(External Schema)		1430

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.

3.4.1.2.7 Correction <Crrctn>

Presence: [1..1]

Definition: Indicates a modification to the terms or details of a previously reported position or correction the erroneous data fields of a previously submitted position.

Correction <Crrctn> contains the following **TradeTransactionCorrection9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		640
	CounterpartyData *<CtrPtyData>*	[1..1]	±		640
	LoanData *<LnData>*	[0..1]			640
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			645
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		646
	EventDate *<EvtDt>*	[0..1]	Date		646
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		646
	ClearingStatus *<ClrSts>*	[0..1]	±		647
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		647
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		647
	ValueDate *<ValDt>*	[0..1]	Date		647
	MinimumNoticePeriod *<MinNtcePrd>*	[0..1]	Quantity		648
	EarliestCallBackDate *<EarlstCallBckDt>*	[0..1]	Date		648
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		648
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		648
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		648
	Term *<Term>*	[0..*]			649
{Or	**Open** *<Opn>*	[1..1]	CodeSet		649
Or}	**Fixed** *<Fxd>*	[1..1]			649
	MaturityDate *<MtrtyDt>*	[0..1]	Date		649
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		650
	InterestRate *<IntrstRate>*	[0..1]	±		650
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		651
	TerminationDate *<TermntnDt>*	[0..1]	Date		651
Or	**BuySellBack** *<BuySellBck>*	[1..1]			651
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		652
	EventDate *<EvtDt>*	[1..1]	Date		652
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		652
	ClearingStatus *<ClrSts>*	[0..1]	±		653
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		653
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		653

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValueDate <ValDt>	[0..1]	Date		653
	MaturityDate <MtrtyDt>	[0..1]	Date		654
	GeneralCollateral <GnlColl>	[0..1]	CodeSet		654
	PrincipalAmount <PrncplAmt>	[0..1]	±		654
	UnitPrice <UnitPric>	[0..1]			654
{Or	**MonetaryValue** <MntryVal>	[1..1]			655
	Amount <Amt>	[1..1]	Amount	C1, C4	655
	Sign <Sgn>	[0..1]	Indicator		655
Or	**Percentage** <Pctg>	[1..1]	Rate		655
Or	**Yield** <Yld>	[1..1]	Rate		656
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		656
	TerminationDate <TermntnDt>	[0..1]	Date		656
Or	**SecuritiesLending** <SctiesLndg>	[1..1]			656
	UniqueTradeIdentifier <UnqTradIdr>	[0..1]	Text		658
	EventDate <EvtDt>	[1..1]	Date		659
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		659
	ClearingStatus <ClrSts>	[0..1]	±		659
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		659
	MasterAgreement <MstrAgrmt>	[0..1]	±		659
	ValueDate <ValDt>	[0..1]	Date		660
	GeneralCollateral <GnlColl>	[0..1]	CodeSet		660
	DeliveryByValue <DlvryByVal>	[0..1]	Indicator		660
	CollateralDeliveryMethod <CollDlvryMtd>	[0..1]	CodeSet		660
	Term <Term>	[0..*]			661
{Or	**Open** <Opn>	[1..1]	CodeSet		661
Or}	**Fixed** <Fxd>	[1..1]			661
	MaturityDate <MtrtyDt>	[0..1]	Date		662
	TerminationOption <TermntnOptn>	[0..1]	CodeSet		662
	AssetType <AsstTp>	[0..1]			662
	Security <Scty>	[0..*]			664
	Identification <Id>	[0..1]	IdentifierSet		665

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		665
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			666
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		666
Or}	**NominalValue** <*NmnlVal*>	[1..1]			666
	Amount <*Amt*>	[1..1]	Amount	C1, C4	666
	Sign <*Sgn*>	[0..1]	Indicator		667
	UnitPrice <*UnitPric*>	[0..1]			667
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			667
	Amount <*Amt*>	[1..1]	Amount	C1, C4	668
	Sign <*Sgn*>	[0..1]	Indicator		668
Or	**Percentage** <*Pctg*>	[1..1]	Rate		668
Or	**Yield** <*Yld*>	[1..1]	Rate		668
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		668
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	669
	Quality <*Qlty*>	[0..1]	CodeSet		669
	Maturity <*Mtrty*>	[0..1]	Date		669
	Issuer <*Issr*>	[0..1]			669
	Identification <*Id*>	[0..1]	±		670
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	670
	Type <*Tp*>	[0..*]			670
{Or	**Code** <*Cd*>	[1..1]	CodeSet		670
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		671
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		671
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		671
	Commodity <*Cmmdty*>	[0..*]			671
	Classification <*Clssfctn*>	[0..1]	±		672
	Quantity <*Qty*>	[0..1]			678
	Value <*Val*>	[1..1]	Quantity		678
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		678
	UnitPrice <*UnitPric*>	[0..1]			682
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			683

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	683
	Sign *<Sgn>*	[0..1]	Indicator		683
Or	**Percentage** *<Pctg>*	[1..1]	Rate		683
Or	**Yield** *<Yld>*	[1..1]	Rate		684
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		684
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	684
	LoanValue *<LnVal>*	[0..1]	Amount	C1, C4	684
	RebateRate *<RbtRate>*	[0..1]	±		685
	LendingFee *<LndgFee>*	[0..1]	Rate		685
	TerminationDate *<TermntnDt>*	[0..1]	Date		685
Or}	**MarginLending** *<MrgnLndg>*	[1..1]			685
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		686
	EventDate *<EvtDt>*	[1..1]	Date		686
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		686
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		686
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		686
	OutstandingMarginLoanAmount *<OutsdngMrgnLnAmt>*	[0..1]	Amount	C1, C4	687
	ShortMarketValueAmount *<ShrtMktValAmt>*	[0..1]	Amount	C1, C4	687
	MarginLoanAttribute *<MrgnLnAttr>*	[0..*]	±		687
	TerminationDate *<TermntnDt>*	[0..1]	Date		688
	CollateralData *<CollData>*	[0..1]			688
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			694
	CollateralValueDate *<CollValDt>*	[0..1]	Date		696
	AssetType *<AsstTp>*	[0..1]			696
	Security *<Scty>*	[0..*]			698
	Identification *<Id>*	[0..1]	IdentifierSet		699
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		700
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			700
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		700
Or}	**NominalValue** *<NmnlVal>*	[1..1]			700
	Amount *<Amt>*	[1..1]	Amount	C1, C4	700

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		701
	UnitPrice *<UnitPric>*	[0..1]			701
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			701
	Amount *<Amt>*	[1..1]	Amount	C1, C4	702
	Sign *<Sgn>*	[0..1]	Indicator		702
Or	**Percentage** *<Pctg>*	[1..1]	Rate		702
Or	**Yield** *<Yld>*	[1..1]	Rate		702
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		703
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	703
	Quality *<Qlty>*	[0..1]	CodeSet		703
	Maturity *<Mtrty>*	[0..1]	Date		703
	Issuer *<Issr>*	[0..1]			703
	Identification *<Id>*	[0..1]	±		704
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	704
	Type *<Tp>*	[0..*]			704
{Or	**Code** *<Cd>*	[1..1]	CodeSet		704
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		705
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		705
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		705
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		705
	Cash *<Csh>*	[0..*]			705
	Amount *<Amt>*	[1..1]			706
	Amount *<Amt>*	[1..1]	Amount	C1, C4	706
	Sign *<Sgn>*	[0..1]	Indicator		706
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		707
	Commodity *<Cmmdty>*	[0..*]			707
	Classification *<Clssfctn>*	[0..1]	±		707
	Quantity *<Qty>*	[0..1]			713
	Value *<Val>*	[1..1]	Quantity		713
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		713
	UnitPrice *<UnitPric>*	[0..1]			717

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			718
	Amount *<Amt>*	[1..1]	Amount	C1, C4	718
	Sign *<Sgn>*	[0..1]	Indicator		718
Or	**Percentage** *<Pctg>*	[1..1]	Rate		718
Or	**Yield** *<Yld>*	[1..1]	Rate		719
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		719
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	719
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		719
	BasketIdentifier *<BsktIdr>*	[0..1]	±		719
Or	**BuySellBack** *<BuySellBck>*	[1..1]			720
	CollateralValueDate *<CollValDt>*	[0..1]	Date		722
	AssetType *<AsstTp>*	[0..1]			722
	Security *<Scty>*	[0..*]			724
	Identification *<Id>*	[0..1]	IdentifierSet		725
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		726
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			726
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		726
Or}	**NominalValue** *<NmnlVal>*	[1..1]			726
	Amount *<Amt>*	[1..1]	Amount	C1, C4	726
	Sign *<Sgn>*	[0..1]	Indicator		727
	UnitPrice *<UnitPric>*	[0..1]			727
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			727
	Amount *<Amt>*	[1..1]	Amount	C1, C4	728
	Sign *<Sgn>*	[0..1]	Indicator		728
Or	**Percentage** *<Pctg>*	[1..1]	Rate		728
Or	**Yield** *<Yld>*	[1..1]	Rate		728
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		729
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	729
	Quality *<Qlty>*	[0..1]	CodeSet		729
	Maturity *<Mtrty>*	[0..1]	Date		729
	Issuer *<Issr>*	[0..1]			729

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		730
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	730
	Type *<Tp>*	[0..*]			730
{Or	**Code** *<Cd>*	[1..1]	CodeSet		730
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		731
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		731
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		731
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		731
	Cash *<Csh>*	[0..*]			731
	Amount *<Amt>*	[1..1]			732
	Amount *<Amt>*	[1..1]	Amount	C1, C4	732
	Sign *<Sgn>*	[0..1]	Indicator		732
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		733
	Commodity *<Cmmdty>*	[0..*]			733
	Classification *<Clssfctn>*	[0..1]	±		733
	Quantity *<Qty>*	[0..1]			739
	Value *<Val>*	[1..1]	Quantity		739
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		739
	UnitPrice *<UnitPric>*	[0..1]			743
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			744
	Amount *<Amt>*	[1..1]	Amount	C1, C4	744
	Sign *<Sgn>*	[0..1]	Indicator		744
Or	**Percentage** *<Pctg>*	[1..1]	Rate		744
Or	**Yield** *<Yld>*	[1..1]	Rate		745
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		745
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	745
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		745
	BasketIdentifier *<BsktIdr>*	[0..1]	±		745
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			746
{Or	**Collateralised** *<Collsd>*	[1..1]			748
	CollateralValueDate *<CollValDt>*	[0..1]	Date		750

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetType *<AsstTp>*	[0..1]			750
	Security *<Scty>*	[0..*]			752
	Identification *<Id>*	[0..1]	IdentifierSet		753
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		754
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			754
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		754
Or}	**NominalValue** *<NmnlVal>*	[1..1]			754
	Amount *<Amt>*	[1..1]	Amount	C1, C4	754
	Sign *<Sgn>*	[0..1]	Indicator		755
	UnitPrice *<UnitPric>*	[0..1]			755
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			755
	Amount *<Amt>*	[1..1]	Amount	C1, C4	756
	Sign *<Sgn>*	[0..1]	Indicator		756
Or	**Percentage** *<Pctg>*	[1..1]	Rate		756
Or	**Yield** *<Yld>*	[1..1]	Rate		756
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		757
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	757
	Quality *<Qlty>*	[0..1]	CodeSet		757
	Maturity *<Mtrty>*	[0..1]	Date		757
	Issuer *<Issr>*	[0..1]			757
	Identification *<Id>*	[0..1]	±		758
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	758
	Type *<Tp>*	[0..*]			758
{Or	**Code** *<Cd>*	[1..1]	CodeSet		758
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		759
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		759
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		759
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		759
	Cash *<Csh>*	[0..*]			759
	Amount *<Amt>*	[1..1]			760
	Amount *<Amt>*	[1..1]	Amount	C1, C4	760

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		760
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		761
	Commodity *<Cmmdty>*	[0..*]			761
	Classification *<Clssfctn>*	[0..1]	±		761
	Quantity *<Qty>*	[0..1]			767
	Value *<Val>*	[1..1]	Quantity		767
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		767
	UnitPrice *<UnitPric>*	[0..1]			771
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			772
	Amount *<Amt>*	[1..1]	Amount	C1, C4	772
	Sign *<Sgn>*	[0..1]	Indicator		772
Or	**Percentage** *<Pctg>*	[1..1]	Rate		772
Or	**Yield** *<Yld>*	[1..1]	Rate		773
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		773
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	773
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		773
	BasketIdentifier *<BsktIdr>*	[0..1]	±		773
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		774
Or}	**MarginLending** *<MrgnLndg>*	[1..*]			774
	Identification *<Id>*	[0..1]	IdentifierSet		775
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		776
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			776
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		776
Or}	**NominalValue** *<NmnlVal>*	[1..1]			776
	Amount *<Amt>*	[1..1]	Amount	C1, C4	776
	Sign *<Sgn>*	[0..1]	Indicator		777
	UnitPrice *<UnitPric>*	[0..1]			777
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			777
	Amount *<Amt>*	[1..1]	Amount	C1, C4	778
	Sign *<Sgn>*	[0..1]	Indicator		778
Or	**Percentage** *<Pctg>*	[1..1]	Rate		778

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	**Yield** <*Yld*>	[1..1]	Rate		778
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		779
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	779
	Quality <*Qlty*>	[0..1]	CodeSet		779
	Maturity <*Mtrty*>	[0..1]	Date		779
	Issuer <*Issr*>	[0..1]			779
	Identification <*Id*>	[0..1]	±		780
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	780
	Type <*Tp*>	[0..*]			780
{Or	**Code** <*Cd*>	[1..1]	CodeSet		780
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		781
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		781
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		781
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		781
	LevelType <*LvlTp*>	[1..1]	CodeSet		781
	SupplementaryData <*SplmtryData*>	[0..*]	±	C6	782

3.4.1.2.7.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

3.4.1.2.7.2 CounterpartyData <CtrPtyData>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyData <CtrPtyData> contains the following elements (see "CounterpartyData76" on page 1467 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		1468
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		1468
	CounterpartyData <*CtrPtyData*>	[1..2]	±		1468

3.4.1.2.7.3 LoanData <LnData>

Presence: [0..1]

Definition: Details of the loan used for financing the transaction.

LoanData <LnData> contains one of the following **TransactionLoanData20Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			645
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		646
	EventDate *<EvtDt>*	[0..1]	Date		646
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		646
	ClearingStatus *<ClrSts>*	[0..1]	±		647
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		647
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		647
	ValueDate *<ValDt>*	[0..1]	Date		647
	MinimumNoticePeriod *<MinNtcePrd>*	[0..1]	Quantity		648
	EarliestCallBackDate *<EarlstCallBckDt>*	[0..1]	Date		648
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		648
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		648
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		648
	Term *<Term>*	[0..*]			649
{Or	**Open** *<Opn>*	[1..1]	CodeSet		649
Or}	**Fixed** *<Fxd>*	[1..1]			649
	MaturityDate *<MtrtyDt>*	[0..1]	Date		649
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		650
	InterestRate *<IntrstRate>*	[0..1]	±		650
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		651
	TerminationDate *<TermntnDt>*	[0..1]	Date		651
Or	**BuySellBack** *<BuySellBck>*	[1..1]			651
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		652
	EventDate *<EvtDt>*	[1..1]	Date		652
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		652
	ClearingStatus *<ClrSts>*	[0..1]	±		653
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		653
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		653
	ValueDate *<ValDt>*	[0..1]	Date		653
	MaturityDate *<MtrtyDt>*	[0..1]	Date		654
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		654

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		654
	UnitPrice *<UnitPric>*	[0..1]			654
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			655
	Amount *<Amt>*	[1..1]	Amount	C1, C4	655
	Sign *<Sgn>*	[0..1]	Indicator		655
Or	**Percentage** *<Pctg>*	[1..1]	Rate		655
Or	**Yield** *<Yld>*	[1..1]	Rate		656
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		656
	TerminationDate *<TermntnDt>*	[0..1]	Date		656
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			656
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		658
	EventDate *<EvtDt>*	[1..1]	Date		659
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		659
	ClearingStatus *<ClrSts>*	[0..1]	±		659
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		659
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		659
	ValueDate *<ValDt>*	[0..1]	Date		660
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		660
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		660
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		660
	Term *<Term>*	[0..*]			661
{Or	**Open** *<Opn>*	[1..1]	CodeSet		661
Or}	**Fixed** *<Fxd>*	[1..1]			661
	MaturityDate *<MtrtyDt>*	[0..1]	Date		662
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		662
	AssetType *<AsstTp>*	[0..1]			662
	Security *<Scty>*	[0..*]			664
	Identification *<Id>*	[0..1]	IdentifierSet		665
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		665
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			666
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		666

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NominalValue** *<NmnlVal>*	[1..1]			666
	Amount *<Amt>*	[1..1]	Amount	C1, C4	666
	Sign *<Sgn>*	[0..1]	Indicator		667
	UnitPrice *<UnitPric>*	[0..1]			667
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			667
	Amount *<Amt>*	[1..1]	Amount	C1, C4	668
	Sign *<Sgn>*	[0..1]	Indicator		668
Or	**Percentage** *<Pctg>*	[1..1]	Rate		668
Or	**Yield** *<Yld>*	[1..1]	Rate		668
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		668
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	669
	Quality *<Qlty>*	[0..1]	CodeSet		669
	Maturity *<Mtrty>*	[0..1]	Date		669
	Issuer *<Issr>*	[0..1]			669
	Identification *<Id>*	[0..1]	±		670
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	670
	Type *<Tp>*	[0..*]			670
{Or	**Code** *<Cd>*	[1..1]	CodeSet		670
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		671
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		671
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		671
	Commodity *<Cmmdty>*	[0..*]			671
	Classification *<Clssfctn>*	[0..1]	±		672
	Quantity *<Qty>*	[0..1]			678
	Value *<Val>*	[1..1]	Quantity		678
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		678
	UnitPrice *<UnitPric>*	[0..1]			682
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			683
	Amount *<Amt>*	[1..1]	Amount	C1, C4	683
	Sign *<Sgn>*	[0..1]	Indicator		683
Or	**Percentage** *<Pctg>*	[1..1]	Rate		683

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Yield** <*Yld*>	[1..1]	Rate		684
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		684
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	684
	LoanValue <*LnVal*>	[0..1]	Amount	C1, C4	684
	RebateRate <*RbtRate*>	[0..1]	±		685
	LendingFee <*LndgFee*>	[0..1]	Rate		685
	TerminationDate <*TermntnDt*>	[0..1]	Date		685
Or}	**MarginLending** <*MrgnLndg*>	[1..1]			685
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		686
	EventDate <*EvtDt*>	[1..1]	Date		686
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		686
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		686
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		686
	OutstandingMarginLoanAmount <*OutsdngMrgnLnAmt*>	[0..1]	Amount	C1, C4	687
	ShortMarketValueAmount <*ShrtMktValAmt*>	[0..1]	Amount	C1, C4	687
	MarginLoanAttribute <*MrgnLnAttr*>	[0..*]	±		687
	TerminationDate <*TermntnDt*>	[0..1]	Date		688

3.4.1.2.7.3.1 RepurchaseTrade <RpTrad>

Presence: [1..1]

Definition: Details of the repurchase trade transaction.

RepurchaseTrade <RpTrad> contains the following **LoanData81** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		646
	EventDate <*EvtDt*>	[0..1]	Date		646
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		646
	ClearingStatus <*ClrSts*>	[0..1]	±		647
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		647
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		647
	ValueDate <*ValDt*>	[0..1]	Date		647
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Quantity		648
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	Date		648
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		648
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		648
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		648
	Term <*Term*>	[0..*]			649
{Or	**Open** <*Opn*>	[1..1]	CodeSet		649
Or}	**Fixed** <*Fxd*>	[1..1]			649
	MaturityDate <*MtrtyDt*>	[0..1]	Date		649
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		650
	InterestRate <*IntrstRate*>	[0..1]	±		650
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		651
	TerminationDate <*TermntnDt*>	[0..1]	Date		651

3.4.1.2.7.3.1.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique Trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

3.4.1.2.7.3.1.2 EventDate <EvtDt>

Presence: [0..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

3.4.1.2.7.3.1.3 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Indicates the date and time when the contract was executed.

Datatype: "ISODateTime" on page 1514

3.4.1.2.7.3.1.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared10Choice" on page 1424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]			1425
	CCP <*CCP*>	[0..1]	±		1425
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		1425
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1425
	PortfolioCode <*PrtflCd*>	[0..1]	Text		1426
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		1426

3.4.1.2.7.3.1.5 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the trading venue where the transaction was executed.

Datatype: "MICIdentifier" on page 1515

3.4.1.2.7.3.1.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement6" on page 1373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1373
{Or	Type <*Tp*>	[1..1]	CodeSet		1373
Or}	Proprietary <*Prtry*>	[1..1]	Text		1373
	Version <*Vrsn*>	[0..1]	Text		1373
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1374

3.4.1.2.7.3.1.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the

case of rollover of transaction open term, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 1513

3.4.1.2.7.3.1.8 MinimumNoticePeriod <MinNtcePrd>

Presence: [0..1]

Definition: Minimum number of business days that one of the counterparties has to inform about the termination of the transaction.

Datatype: "Max20PositiveNumber" on page 1516

3.4.1.2.7.3.1.9 EarliestCallBackDate <EarlstCallBckDt>

Presence: [0..1]

Definition: Earliest date that the cash lender has the right to call back a portion of the amount of money or to terminate the transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.7.3.1.10 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the secured financing transaction is subject to a general or special collateral arrangement.

Datatype: "SpecialCollateral1Code" on page 1508

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

3.4.1.2.7.3.1.11 DeliveryByValue <DlvryByVal>

Presence: [0..1]

Definition: Indicates whether the transaction was settled using the Delivery-by-Value (DBV) mechanism.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.7.3.1.12 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Delivery method of the collateral.

Datatype: "CollateralDeliveryMethod1Code" on page 1497

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.

CodeName	Name	Definition
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

3.4.1.2.7.3.1.13 Term <Term>

Presence: [0..*]

Definition: Period before or at the end of which the loan should be repaid or renegotiated for another term.

Term <Term> contains one of the following **ContractTerm3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Open** <*Opn*>	[1..1]	CodeSet		649
Or}	**Fixed** <*Fxd*>	[1..1]			649
	MaturityDate <*MtrtyDt*>	[0..1]	Date		649
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		650

3.4.1.2.7.3.1.13.1 Open <Opn>

Presence: [1..1]

Definition: Transaction is open term, that is, has no fixed maturity date.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

3.4.1.2.7.3.1.13.2 Fixed <Fxd>

Presence: [1..1]

Definition: Transaction is fixed term with a contractually agreed maturity date.

Fixed <Fxd> contains the following **FixedTermContract2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MaturityDate <*MtrtyDt*>	[0..1]	Date		649
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		650

3.4.1.2.7.3.1.13.2.1 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the secured financing transaction. This information shall not be reported for open term agreements.

Datatype: "ISODate" on page 1513

3.4.1.2.7.3.1.13.2.2 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Indication whether the counterparties to the transaction have agreed to an evergreen or extendable agreement.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

3.4.1.2.7.3.1.14 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Interest rate of the loan.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate20Choice" on page 1450 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]			1451
	Rate <*Rate*>	[0..1]	Rate		1451
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1451
Or}	Floating <*Fltg*>	[1..1]			1452
	ReferenceRate <*RefRate*>	[0..1]			1452
{Or	Index <*Indx*>	[1..1]	CodeSet		1452
Or}	Name <*Nm*>	[1..1]	Text		1454
	Term <*Term*>	[0..1]	±		1455
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1455
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1455
	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		1455
	RateAdjustment <*RateAdjstmnt*>	[0..*]			1455
	Rate <*Rate*>	[1..1]	Rate		1456
	AdjustmentDate <*AdjstmntDt*>	[1..1]	Date		1456
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1456

3.4.1.2.7.3.1.15 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Amount of money to be settled as of the start date and maturity date of the transaction.

PrincipalAmount <PrncplAmt> contains the following elements (see "PrincipalAmount2" on page 1428 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueDateAmount <*ValDtAmt*>	[0..1]	Amount	C1, C4	1428
	MaturityDateAmount <*MtrtyDtAmt*>	[0..1]	Amount	C1, C4	1429

3.4.1.2.7.3.1.16 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 1513

3.4.1.2.7.3.2 BuySellBack <BuySellBck>

Presence: [1..1]

Definition: Details of the buy sell back transaction.

BuySellBack <BuySellBck> contains the following **LoanData57** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		652
	EventDate <*EvtDt*>	[1..1]	Date		652
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		652
	ClearingStatus <*ClrSts*>	[0..1]	±		653
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		653
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		653
	ValueDate <*ValDt*>	[0..1]	Date		653
	MaturityDate <*MtrtyDt*>	[0..1]	Date		654
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		654
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		654
	UnitPrice <*UnitPric*>	[0..1]			654
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			655
	Amount <*Amt*>	[1..1]	Amount	C1, C4	655
	Sign <*Sgn*>	[0..1]	Indicator		655
Or	**Percentage** <*Pctg*>	[1..1]	Rate		655
Or	**Yield** <*Yld*>	[1..1]	Rate		656
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		656
	TerminationDate <*TermntnDt*>	[0..1]	Date		656

3.4.1.2.7.3.2.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

3.4.1.2.7.3.2.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

3.4.1.2.7.3.2.3 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Indicates the date and time when the contract was executed.

Datatype: "ISODateTime" on page 1514

3.4.1.2.7.3.2.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared10Choice" on page 1424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]			1425
	CCP <*CCP*>	[0..1]	±		1425
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		1425
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1425
	PortfolioCode <*PrtflCd*>	[0..1]	Text		1426
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		1426

3.4.1.2.7.3.2.5 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the venue where the transaction was executed.

Datatype: "MICIdentifier" on page 1515

3.4.1.2.7.3.2.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement6" on page 1373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1373
{Or	Type <*Tp*>	[1..1]	CodeSet		1373
Or}	Proprietary <*Prtry*>	[1..1]	Text		1373
	Version <*Vrsn*>	[0..1]	Text		1373
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1374

3.4.1.2.7.3.2.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of open term transactions, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 1513

3.4.1.2.7.3.2.8 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.7.3.2.9 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the transaction is subject to a general collateral arrangement.

Datatype: "SpecialCollateral1Code" on page 1508

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

3.4.1.2.7.3.2.10 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Amount of money to be settled as of the start date and maturity date of the transaction.

PrincipalAmount <PrncplAmt> contains the following elements (see "PrincipalAmount2" on page 1428 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueDateAmount <*ValDtAmt*>	[0..1]	Amount	C1, C4	1428
	MaturityDateAmount <*MtrtyDtAmt*>	[0..1]	Amount	C1, C4	1429

3.4.1.2.7.3.2.11 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			655
	Amount <*Amt*>	[1..1]	Amount	C1, C4	655
	Sign <*Sgn*>	[0..1]	Indicator		655
Or	**Percentage** <*Pctg*>	[1..1]	Rate		655
Or	**Yield** <*Yld*>	[1..1]	Rate		656
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		656

3.4.1.2.7.3.2.11.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	655
	Sign <*Sgn*>	[0..1]	Indicator		655

3.4.1.2.7.3.2.11.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.3.2.11.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.7.3.2.11.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.3.2.11.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.3.2.11.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.7.3.2.12 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 1513

3.4.1.2.7.3.3 SecuritiesLending <SctiesLndg>

Presence: [1..1]

Definition: Details of the securities lending transaction.

SecuritiesLending <SctiesLndg> contains the following **LoanData92** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		658
	EventDate *<EvtDt>*	[1..1]	Date		659
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		659
	ClearingStatus *<ClrSts>*	[0..1]	±		659
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		659
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		659
	ValueDate *<ValDt>*	[0..1]	Date		660
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		660
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		660
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		660
	Term *<Term>*	[0..*]			661
{Or	**Open** *<Opn>*	[1..1]	CodeSet		661
Or}	**Fixed** *<Fxd>*	[1..1]			661
	MaturityDate *<MtrtyDt>*	[0..1]	Date		662
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		662
	AssetType *<AsstTp>*	[0..1]			662
	Security *<Scty>*	[0..*]			664
	Identification *<Id>*	[0..1]	IdentifierSet		665
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		665
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			666
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		666
Or}	**NominalValue** *<NmnlVal>*	[1..1]			666
	Amount *<Amt>*	[1..1]	Amount	C1, C4	666
	Sign *<Sgn>*	[0..1]	Indicator		667
	UnitPrice *<UnitPric>*	[0..1]			667
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			667
	Amount *<Amt>*	[1..1]	Amount	C1, C4	668
	Sign *<Sgn>*	[0..1]	Indicator		668
Or	**Percentage** *<Pctg>*	[1..1]	Rate		668
Or	**Yield** *<Yld>*	[1..1]	Rate		668
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		668

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	669
	Quality *<Qlty>*	[0..1]	CodeSet		669
	Maturity *<Mtrty>*	[0..1]	Date		669
	Issuer *<Issr>*	[0..1]			669
	Identification *<Id>*	[0..1]	±		670
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	670
	Type *<Tp>*	[0..*]			670
{Or	**Code** *<Cd>*	[1..1]	CodeSet		670
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		671
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		671
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		671
	Commodity *<Cmmdty>*	[0..*]			671
	Classification *<Clssfctn>*	[0..1]	±		672
	Quantity *<Qty>*	[0..1]			678
	Value *<Val>*	[1..1]	Quantity		678
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		678
	UnitPrice *<UnitPric>*	[0..1]			682
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			683
	Amount *<Amt>*	[1..1]	Amount	C1, C4	683
	Sign *<Sgn>*	[0..1]	Indicator		683
Or	**Percentage** *<Pctg>*	[1..1]	Rate		683
Or	**Yield** *<Yld>*	[1..1]	Rate		684
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		684
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	684
	LoanValue *<LnVal>*	[0..1]	Amount	C1, C4	684
	RebateRate *<RbtRate>*	[0..1]	±		685
	LendingFee *<LndgFee>*	[0..1]	Rate		685
	TerminationDate *<TermntnDt>*	[0..1]	Date		685

3.4.1.2.7.3.3.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

3.4.1.2.7.3.3.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

3.4.1.2.7.3.3.3 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Indicates the date and time when the contract was executed.

Datatype: "ISODateTime" on page 1514

3.4.1.2.7.3.3.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared10Choice" on page 1424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]			1425
	CCP <*CCP*>	[0..1]	±		1425
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		1425
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1425
	PortfolioCode <*PrtflCd*>	[0..1]	Text		1426
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		1426

3.4.1.2.7.3.3.5 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the venue where the transaction was executed.

Datatype: "MICIdentifier" on page 1515

3.4.1.2.7.3.3.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement6" on page 1373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1373
{Or	Type <*Tp*>	[1..1]	CodeSet		1373
Or}	Proprietary <*Prtry*>	[1..1]	Text		1373
	Version <*Vrsn*>	[0..1]	Text		1373
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1374

3.4.1.2.7.3.3.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of open term transactions, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 1513

3.4.1.2.7.3.3.8 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the secured financing transaction is subject to a general collateral arrangement.

Datatype: "SpecialCollateral1Code" on page 1508

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

3.4.1.2.7.3.3.9 DeliveryByValue <DlvryByVal>

Presence: [0..1]

Definition: This field specifies whether the transaction was settled using the Delivery-by-Value (DBV) mechanism.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.7.3.3.10 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Specifies whether the collateral is subject to a title transfer collateral arrangement, a securities interest collateral arrangement, or a securities interest with the right of use.

Datatype: "CollateralDeliveryMethod1Code" on page 1497

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

3.4.1.2.7.3.3.11 Term <Term>

Presence: [0..*]

Definition: Indication whether the transaction is open term or, i.e. has no fixed maturity date, or fixed term with a contractually agreed maturity date.

Term <Term> contains one of the following **ContractTerm3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Open** *<Opn>*	[1..1]	CodeSet		661
Or}	**Fixed** *<Fxd>*	[1..1]			661
	MaturityDate *<MtrtyDt>*	[0..1]	Date		662
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		662

3.4.1.2.7.3.3.11.1 Open <Opn>

Presence: [1..1]

Definition: Transaction is open term, that is, has no fixed maturity date.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

3.4.1.2.7.3.3.11.2 Fixed <Fxd>

Presence: [1..1]

Definition: Transaction is fixed term with a contractually agreed maturity date.

Fixed <Fxd> contains the following **FixedTermContract2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MaturityDate *<MtrtyDt>*	[0..1]	Date		662
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		662

3.4.1.2.7.3.3.11.2.1 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the secured financing transaction. This information shall not be reported for open term agreements.

Datatype: "ISODate" on page 1513

3.4.1.2.7.3.3.11.2.2 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Indication whether the counterparties to the transaction have agreed to an evergreen or extendable agreement.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

3.4.1.2.7.3.3.12 AssetType <AsstTp>

Presence: [0..1]

Definition: Indication of the type of assets subject of the transaction.

AssetType <AsstTp> contains the following **SecurityCommodity8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Security *<Scty>*	[0..*]			664
	Identification *<Id>*	[0..1]	IdentifierSet		665
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		665
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			666
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		666
Or}	**NominalValue** *<NmnlVal>*	[1..1]			666
	Amount *<Amt>*	[1..1]	Amount	C1, C4	666
	Sign *<Sgn>*	[0..1]	Indicator		667
	UnitPrice *<UnitPric>*	[0..1]			667
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			667
	Amount *<Amt>*	[1..1]	Amount	C1, C4	668
	Sign *<Sgn>*	[0..1]	Indicator		668
Or	**Percentage** *<Pctg>*	[1..1]	Rate		668
Or	**Yield** *<Yld>*	[1..1]	Rate		668
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		668
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	669
	Quality *<Qlty>*	[0..1]	CodeSet		669
	Maturity *<Mtrty>*	[0..1]	Date		669
	Issuer *<Issr>*	[0..1]			669
	Identification *<Id>*	[0..1]	±		670
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	670
	Type *<Tp>*	[0..*]			670
{Or	**Code** *<Cd>*	[1..1]	CodeSet		670
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		671
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		671
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		671
	Commodity *<Cmmdty>*	[0..*]			671
	Classification *<Clssfctn>*	[0..1]	±		672
	Quantity *<Qty>*	[0..1]			678
	Value *<Val>*	[1..1]	Quantity		678
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		678

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitPrice *<UnitPric>*	[0..1]			682
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			683
	Amount *<Amt>*	[1..1]	Amount	C1, C4	683
	Sign *<Sgn>*	[0..1]	Indicator		683
Or	**Percentage** *<Pctg>*	[1..1]	Rate		683
Or	**Yield** *<Yld>*	[1..1]	Rate		684
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		684
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	684

3.4.1.2.7.3.3.12.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities being subject to the transaction.

Security <Scty> contains the following **Security15** elements

Or	**MessageElement<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		665
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		665
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			666
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		666
Or}	**NominalValue** *<NmnlVal>*	[1..1]			666
	Amount *<Amt>*	[1..1]	Amount	C1, C4	666
	Sign *<Sgn>*	[0..1]	Indicator		667
	UnitPrice *<UnitPric>*	[0..1]			667
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			667
	Amount *<Amt>*	[1..1]	Amount	C1, C4	668
	Sign *<Sgn>*	[0..1]	Indicator		668
Or	**Percentage** *<Pctg>*	[1..1]	Rate		668
Or	**Yield** *<Yld>*	[1..1]	Rate		668
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		668
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	669
	Quality *<Qlty>*	[0..1]	CodeSet		669
	Maturity *<Mtrty>*	[0..1]	Date		669
	Issuer *<Issr>*	[0..1]			669
	Identification *<Id>*	[0..1]	±		670
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	670
	Type *<Tp>*	[0..*]			670
{Or	**Code** *<Cd>*	[1..1]	CodeSet		670
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		671
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		671
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		671

3.4.1.2.7.3.3.12.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.7.3.3.12.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.7.3.3.12.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		666
Or}	**NominalValue** <*NmnlVal*>	[1..1]			666
	Amount <*Amt*>	[1..1]	Amount	C1, C4	666
	Sign <*Sgn*>	[0..1]	Indicator		667

3.4.1.2.7.3.3.12.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.7.3.3.12.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	666
	Sign <*Sgn*>	[0..1]	Indicator		667

3.4.1.2.7.3.3.12.1.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.3.3.12.1.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.7.3.3.12.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			667
	Amount <*Amt*>	[1..1]	Amount	C1, C4	668
	Sign <*Sgn*>	[0..1]	Indicator		668
Or	**Percentage** <*Pctg*>	[1..1]	Rate		668
Or	**Yield** <*Yld*>	[1..1]	Rate		668
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		668

3.4.1.2.7.3.3.12.1.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	668
	Sign <*Sgn*>	[0..1]	Indicator		668

3.4.1.2.7.3.3.12.1.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.3.3.12.1.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.7.3.3.12.1.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.3.3.12.1.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.3.3.12.1.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.7.3.3.12.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.3.3.12.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.7.3.3.12.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.7.3.3.12.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		670
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	670

3.4.1.2.7.3.3.12.1.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

3.4.1.2.7.3.3.12.1.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.7.3.3.12.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		670
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		671

3.4.1.2.7.3.3.12.1.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.7.3.3.12.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.7.3.3.12.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.7.3.3.12.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.7.3.3.12.2 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities being subject to the transaction.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Classification *<Clssfctn>*	[0..1]	±		672
	Quantity *<Qty>*	[0..1]			678
	Value *<Val>*	[1..1]	Quantity		678
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		678
	UnitPrice *<UnitPric>*	[0..1]			682
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			683
	Amount *<Amt>*	[1..1]	Amount	C1, C4	683
	Sign *<Sgn>*	[0..1]	Indicator		683
Or	**Percentage** *<Pctg>*	[1..1]	Rate		683
Or	**Yield** *<Yld>*	[1..1]	Rate		684
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		684
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	684

3.4.1.2.7.3.3.12.2.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]			1380
{Or	GrainOilSeed *<GrnOilSeed>*	[1..1]			1382
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1382
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1382
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1382
Or	Soft *<Soft>*	[1..1]			1383
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1383
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1383
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1383
Or	Potato *<Ptt>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1384
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1384
Or	OliveOil *<OlvOil>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1385
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1385
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1385
Or	Dairy *<Dairy>*	[1..1]			1385
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Forestry *<Frstry>*	[1..1]			1386
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Seafood *<Sfd>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1387
Or	LiveStock *<LiveStock>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1388
Or	Grain *<Grn>*	[1..1]			1388
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

3.4.1.2.7.3.3.12.2.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		678
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		678

3.4.1.2.7.3.3.12.2.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.7.3.3.12.2.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

3.4.1.2.7.3.3.12.2.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			683
	Amount <*Amt*>	[1..1]	Amount	C1, C4	683
	Sign <*Sgn*>	[0..1]	Indicator		683
Or	**Percentage** <*Pctg*>	[1..1]	Rate		683
Or	**Yield** <*Yld*>	[1..1]	Rate		684
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		684

3.4.1.2.7.3.3.12.2.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	683
	Sign *<Sgn>*	[0..1]	Indicator		683

3.4.1.2.7.3.3.12.2.3.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.3.3.12.2.3.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.7.3.3.12.2.3.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.3.3.12.2.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.3.3.12.2.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.7.3.3.12.2.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.3.3.13 LoanValue <LnVal>

Presence: [0..1]

Definition: Specifies loan value, that is the quantity or nominal amount multiplied by the price.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.3.3.14 RebateRate <RbtRate>

Presence: [0..1]

Definition: Rate agreed to be paid by the lender for the reinvestment of the cash collateral minus lending fee.

RebateRate <RbtRate> contains one of the following elements (see "InterestRate20Choice" on page 1450 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]			1451
	Rate <*Rate*>	[0..1]	Rate		1451
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1451
Or}	Floating <*Fltg*>	[1..1]			1452
	ReferenceRate <*RefRate*>	[0..1]			1452
{Or	Index <*Indx*>	[1..1]	CodeSet		1452
Or}	Name <*Nm*>	[1..1]	Text		1454
	Term <*Term*>	[0..1]	±		1455
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1455
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1455
	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		1455
	RateAdjustment <*RateAdjstmnt*>	[0..*]			1455
	Rate <*Rate*>	[1..1]	Rate		1456
	AdjustmentDate <*AdjstmntDt*>	[1..1]	Date		1456
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1456

3.4.1.2.7.3.3.15 LendingFee <LndgFee>

Presence: [0..1]

Definition: Fee that the borrower of the security or commodity pays to the lender.

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.3.3.16 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 1513

3.4.1.2.7.3.4 MarginLending <MrgnLndg>

Presence: [1..1]

Definition: Details of the margin lending transaction.

MarginLending <MrgnLndg> contains the following **LoanData75** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		686
	EventDate *<EvtDt>*	[1..1]	Date		686
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		686
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		686
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		686
	OutstandingMarginLoanAmount *<OutsdngMrgnLnAmt>*	[0..1]	Amount	C1, C4	687
	ShortMarketValueAmount *<ShrtMktValAmt>*	[0..1]	Amount	C1, C4	687
	MarginLoanAttribute *<MrgnLnAttr>*	[0..*]	±		687
	TerminationDate *<TermntnDt>*	[0..1]	Date		688

3.4.1.2.7.3.4.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

3.4.1.2.7.3.4.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

3.4.1.2.7.3.4.3 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Indicates the date and time when the contract was executed.

Datatype: "ISODateTime" on page 1514

3.4.1.2.7.3.4.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the trading venue where the transaction was executed.

Datatype: "MICIdentifier" on page 1515

3.4.1.2.7.3.4.5 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Specifies whether the collateral is subject to a title transfer collateral arrangement, a securities interest collateral arrangement, or a securities interest with the right of use.

Datatype: "CollateralDeliveryMethod1Code" on page 1497

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

3.4.1.2.7.3.4.6 OutstandingMarginLoanAmount <OutsdngMrgnLnAmt>

Presence: [0..1]

Definition: Total amount of margin loans in base currency.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.3.4.7 ShortMarketValueAmount <ShrtMktValAmt>

Presence: [0..1]

Definition: Market value of short position in base currency.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.3.4.8 MarginLoanAttribute <MrgnLnAttr>

Presence: [0..*]

Definition: Data on amount and interest rates of the transaction.

MarginLoanAttribute <MrgnLnAttr> contains the following elements (see "InterestRate3" on page 1445 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]			1445
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1445
	Sign <*Sgn*>	[0..1]	Indicator		1445
	InterestRate <*IntrstRate*>	[1..1]	±		1446

3.4.1.2.7.3.4.9 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 1513

3.4.1.2.7.4 CollateralData <CollData>

Presence: [0..1]

Definition: Information on collateral used in the transaction.

CollateralData <CollData> contains one of the following **TransactionCollateralData14Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**RepurchaseTrade** <*RpTrad*>	[1..1]			694
	CollateralValueDate <*CollValDt*>	[0..1]	Date		696
	AssetType <*AsstTp*>	[0..1]			696
	Security <*Scty*>	[0..*]			698
	Identification <*Id*>	[0..1]	IdentifierSet		699
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		700
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			700
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		700
Or}	**NominalValue** <*NmnlVal*>	[1..1]			700
	Amount <*Amt*>	[1..1]	Amount	C1, C4	700
	Sign <*Sgn*>	[0..1]	Indicator		701
	UnitPrice <*UnitPric*>	[0..1]			701
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			701
	Amount <*Amt*>	[1..1]	Amount	C1, C4	702
	Sign <*Sgn*>	[0..1]	Indicator		702
Or	**Percentage** <*Pctg*>	[1..1]	Rate		702
Or	**Yield** <*Yld*>	[1..1]	Rate		702
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		703
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	703
	Quality <*Qlty*>	[0..1]	CodeSet		703
	Maturity <*Mtrty*>	[0..1]	Date		703
	Issuer <*Issr*>	[0..1]			703
	Identification <*Id*>	[0..1]	±		704
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	704
	Type <*Tp*>	[0..*]			704
{Or	**Code** <*Cd*>	[1..1]	CodeSet		704
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		705
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		705
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		705
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		705

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Cash *<Csh>*	[0..*]			705
	Amount *<Amt>*	[1..1]			706
	Amount *<Amt>*	[1..1]	Amount	C1, C4	706
	Sign *<Sgn>*	[0..1]	Indicator		706
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		707
	Commodity *<Cmmdty>*	[0..*]			707
	Classification *<Clssfctn>*	[0..1]	±		707
	Quantity *<Qty>*	[0..1]			713
	Value *<Val>*	[1..1]	Quantity		713
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		713
	UnitPrice *<UnitPric>*	[0..1]			717
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			718
	Amount *<Amt>*	[1..1]	Amount	C1, C4	718
	Sign *<Sgn>*	[0..1]	Indicator		718
Or	**Percentage** *<Pctg>*	[1..1]	Rate		718
Or	**Yield** *<Yld>*	[1..1]	Rate		719
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		719
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	719
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		719
	BasketIdentifier *<BsktIdr>*	[0..1]	±		719
Or	**BuySellBack** *<BuySellBck>*	[1..1]			720
	CollateralValueDate *<CollValDt>*	[0..1]	Date		722
	AssetType *<AsstTp>*	[0..1]			722
	Security *<Scty>*	[0..*]			724
	Identification *<Id>*	[0..1]	IdentifierSet		725
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		726
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			726
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		726
Or}	**NominalValue** *<NmnlVal>*	[1..1]			726
	Amount *<Amt>*	[1..1]	Amount	C1, C4	726
	Sign *<Sgn>*	[0..1]	Indicator		727

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitPrice <UnitPric>	[0..1]			727
{Or	**MonetaryValue** <MntryVal>	[1..1]			727
	Amount <Amt>	[1..1]	Amount	C1, C4	728
	Sign <Sgn>	[0..1]	Indicator		728
Or	**Percentage** <Pctg>	[1..1]	Rate		728
Or	**Yield** <Yld>	[1..1]	Rate		728
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		729
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	729
	Quality <Qlty>	[0..1]	CodeSet		729
	Maturity <Mtrty>	[0..1]	Date		729
	Issuer <Issr>	[0..1]			729
	Identification <Id>	[0..1]	±		730
	JurisdictionCountry <JursdctnCtry>	[1..1]	CodeSet	C3	730
	Type <Tp>	[0..*]			730
{Or	**Code** <Cd>	[1..1]	CodeSet		730
Or}	**Proprietary** <Prtry>	[1..1]	Text		731
	ExclusiveArrangement <ExclsvArrgmnt>	[0..1]	Indicator		731
	AvailableForCollateralReuse <AvlblForCollReuse>	[0..1]	Indicator		731
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		731
	Cash <Csh>	[0..*]			731
	Amount <Amt>	[1..1]			732
	Amount <Amt>	[1..1]	Amount	C1, C4	732
	Sign <Sgn>	[0..1]	Indicator		732
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		733
	Commodity <Cmmdty>	[0..*]			733
	Classification <Clssfctn>	[0..1]	±		733
	Quantity <Qty>	[0..1]			739
	Value <Val>	[1..1]	Quantity		739
	UnitOfMeasure <UnitOfMeasr>	[1..1]	CodeSet		739
	UnitPrice <UnitPric>	[0..1]			743
{Or	**MonetaryValue** <MntryVal>	[1..1]			744

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	744
	Sign <*Sgn*>	[0..1]	Indicator		744
Or	**Percentage** <*Pctg*>	[1..1]	Rate		744
Or	**Yield** <*Yld*>	[1..1]	Rate		745
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		745
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	745
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		745
	BasketIdentifier <*BsktIdr*>	[0..1]	±		745
Or	**SecuritiesLending** <*SctiesLndg*>	[1..1]			746
{Or	**Collateralised** <*Collsd*>	[1..1]			748
	CollateralValueDate <*CollValDt*>	[0..1]	Date		750
	AssetType <*AsstTp*>	[0..1]			750
	Security <*Scty*>	[0..*]			752
	Identification <*Id*>	[0..1]	IdentifierSet		753
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		754
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			754
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		754
Or}	**NominalValue** <*NmnlVal*>	[1..1]			754
	Amount <*Amt*>	[1..1]	Amount	C1, C4	754
	Sign <*Sgn*>	[0..1]	Indicator		755
	UnitPrice <*UnitPric*>	[0..1]			755
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			755
	Amount <*Amt*>	[1..1]	Amount	C1, C4	756
	Sign <*Sgn*>	[0..1]	Indicator		756
Or	**Percentage** <*Pctg*>	[1..1]	Rate		756
Or	**Yield** <*Yld*>	[1..1]	Rate		756
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		757
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	757
	Quality <*Qlty*>	[0..1]	CodeSet		757
	Maturity <*Mtrty*>	[0..1]	Date		757
	Issuer <*Issr*>	[0..1]			757

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		758
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	758
	Type *<Tp>*	[0..*]			758
{Or	**Code** *<Cd>*	[1..1]	CodeSet		758
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		759
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		759
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		759
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		759
	Cash *<Csh>*	[0..*]			759
	Amount *<Amt>*	[1..1]			760
	Amount *<Amt>*	[1..1]	Amount	C1, C4	760
	Sign *<Sgn>*	[0..1]	Indicator		760
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		761
	Commodity *<Cmmdty>*	[0..*]			761
	Classification *<Clssfctn>*	[0..1]	±		761
	Quantity *<Qty>*	[0..1]			767
	Value *<Val>*	[1..1]	Quantity		767
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		767
	UnitPrice *<UnitPric>*	[0..1]			771
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			772
	Amount *<Amt>*	[1..1]	Amount	C1, C4	772
	Sign *<Sgn>*	[0..1]	Indicator		772
Or	**Percentage** *<Pctg>*	[1..1]	Rate		772
Or	**Yield** *<Yld>*	[1..1]	Rate		773
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		773
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	773
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		773
	BasketIdentifier *<BsktIdr>*	[0..1]	±		773
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		774
Or}	**MarginLending** *<MrgnLndg>*	[1..*]			774
	Identification *<Id>*	[0..1]	IdentifierSet		775

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		776
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			776
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		776
Or}	**NominalValue** <*NmnlVal*>	[1..1]			776
	Amount <*Amt*>	[1..1]	Amount	C1, C4	776
	Sign <*Sgn*>	[0..1]	Indicator		777
	UnitPrice <*UnitPric*>	[0..1]			777
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			777
	Amount <*Amt*>	[1..1]	Amount	C1, C4	778
	Sign <*Sgn*>	[0..1]	Indicator		778
Or	**Percentage** <*Pctg*>	[1..1]	Rate		778
Or	**Yield** <*Yld*>	[1..1]	Rate		778
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		779
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	779
	Quality <*Qlty*>	[0..1]	CodeSet		779
	Maturity <*Mtrty*>	[0..1]	Date		779
	Issuer <*Issr*>	[0..1]			779
	Identification <*Id*>	[0..1]	±		780
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	780
	Type <*Tp*>	[0..*]			780
{Or	**Code** <*Cd*>	[1..1]	CodeSet		780
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		781
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		781
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		781
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		781

3.4.1.2.7.4.1 RepurchaseTrade <RpTrad>

Presence: [1..1]

Definition: Data on collateral used for the repurchase trade transaction.

RepurchaseTrade <RpTrad> contains the following **Collateral35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralValueDate *<CollValDt>*	[0..1]	Date		696
	AssetType *<AsstTp>*	[0..1]			696
	Security *<Scty>*	[0..*]			698
	Identification *<Id>*	[0..1]	IdentifierSet		699
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		700
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			700
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		700
Or}	**NominalValue** *<NmnlVal>*	[1..1]			700
	Amount *<Amt>*	[1..1]	Amount	C1, C4	700
	Sign *<Sgn>*	[0..1]	Indicator		701
	UnitPrice *<UnitPric>*	[0..1]			701
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			701
	Amount *<Amt>*	[1..1]	Amount	C1, C4	702
	Sign *<Sgn>*	[0..1]	Indicator		702
Or	**Percentage** *<Pctg>*	[1..1]	Rate		702
Or	**Yield** *<Yld>*	[1..1]	Rate		702
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		703
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	703
	Quality *<Qlty>*	[0..1]	CodeSet		703
	Maturity *<Mtrty>*	[0..1]	Date		703
	Issuer *<Issr>*	[0..1]			703
	Identification *<Id>*	[0..1]	±		704
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	704
	Type *<Tp>*	[0..*]			704
{Or	**Code** *<Cd>*	[1..1]	CodeSet		704
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		705
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		705
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		705
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		705
	Cash *<Csh>*	[0..*]			705
	Amount *<Amt>*	[1..1]			706

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	706
	Sign <*Sgn*>	[0..1]	Indicator		706
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		707
	Commodity <*Cmmdty*>	[0..*]			707
	Classification <*Clssfctn*>	[0..1]	±		707
	Quantity <*Qty*>	[0..1]			713
	Value <*Val*>	[1..1]	Quantity		713
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		713
	UnitPrice <*UnitPric*>	[0..1]			717
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			718
	Amount <*Amt*>	[1..1]	Amount	C1, C4	718
	Sign <*Sgn*>	[0..1]	Indicator		718
Or	**Percentage** <*Pctg*>	[1..1]	Rate		718
Or	**Yield** <*Yld*>	[1..1]	Rate		719
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		719
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	719
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		719
	BasketIdentifier <*BsktIdr*>	[0..1]	±		719

3.4.1.2.7.4.1.1 CollateralValueDate <CollValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.7.4.1.2 AssetType <AsstTp>

Presence: [0..1]

Definition: Indication of the type of collateral component.

AssetType <AsstTp> contains the following **CollateralType14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Security <Scty>	[0..*]			698
	Identification <Id>	[0..1]	IdentifierSet		699
	ClassificationType <ClssfctnTp>	[0..1]	IdentifierSet		700
	QuantityOrNominalValue <QtyOrNmnlVal>	[0..1]			700
{Or	**Quantity** <Qty>	[1..1]	Quantity		700
Or}	**NominalValue** <NmnlVal>	[1..1]			700
	Amount <Amt>	[1..1]	Amount	C1, C4	700
	Sign <Sgn>	[0..1]	Indicator		701
	UnitPrice <UnitPric>	[0..1]			701
{Or	**MonetaryValue** <MntryVal>	[1..1]			701
	Amount <Amt>	[1..1]	Amount	C1, C4	702
	Sign <Sgn>	[0..1]	Indicator		702
Or	**Percentage** <Pctg>	[1..1]	Rate		702
Or	**Yield** <Yld>	[1..1]	Rate		702
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		703
	MarketValue <MktVal>	[0..1]	Amount	C1, C4	703
	Quality <Qlty>	[0..1]	CodeSet		703
	Maturity <Mtrty>	[0..1]	Date		703
	Issuer <Issr>	[0..1]			703
	Identification <Id>	[0..1]	±		704
	JurisdictionCountry <JursdctnCtry>	[1..1]	CodeSet	C3	704
	Type <Tp>	[0..*]			704
{Or	**Code** <Cd>	[1..1]	CodeSet		704
Or}	**Proprietary** <Prtry>	[1..1]	Text		705
	ExclusiveArrangement <ExclsvArrgmnt>	[0..1]	Indicator		705
	AvailableForCollateralReuse <AvlblForCollReuse>	[0..1]	Indicator		705
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		705
	Cash <Csh>	[0..*]			705
	Amount <Amt>	[1..1]			706
	Amount <Amt>	[1..1]	Amount	C1, C4	706
	Sign <Sgn>	[0..1]	Indicator		706

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		707
	Commodity *<Cmmdty>*	[0..*]			707
	Classification *<Clssfctn>*	[0..1]	±		707
	Quantity *<Qty>*	[0..1]			713
	Value *<Val>*	[1..1]	Quantity		713
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		713
	UnitPrice *<UnitPric>*	[0..1]			717
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			718
	Amount *<Amt>*	[1..1]	Amount	C1, C4	718
	Sign *<Sgn>*	[0..1]	Indicator		718
Or	**Percentage** *<Pctg>*	[1..1]	Rate		718
Or	**Yield** *<Yld>*	[1..1]	Rate		719
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		719
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	719

3.4.1.2.7.4.1.2.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities and related fields used as a collateral.

Security <Scty> contains the following **Security16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		699
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		700
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			700
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		700
Or}	**NominalValue** *<NmnlVal>*	[1..1]			700
	Amount *<Amt>*	[1..1]	Amount	C1, C4	700
	Sign *<Sgn>*	[0..1]	Indicator		701
	UnitPrice *<UnitPric>*	[0..1]			701
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			701
	Amount *<Amt>*	[1..1]	Amount	C1, C4	702
	Sign *<Sgn>*	[0..1]	Indicator		702
Or	**Percentage** *<Pctg>*	[1..1]	Rate		702
Or	**Yield** *<Yld>*	[1..1]	Rate		702
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		703
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	703
	Quality *<Qlty>*	[0..1]	CodeSet		703
	Maturity *<Mtrty>*	[0..1]	Date		703
	Issuer *<Issr>*	[0..1]			703
	Identification *<Id>*	[0..1]	±		704
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	704
	Type *<Tp>*	[0..*]			704
{Or	**Code** *<Cd>*	[1..1]	CodeSet		704
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		705
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		705
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		705
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		705

3.4.1.2.7.4.1.2.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.7.4.1.2.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.7.4.1.2.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		700
Or}	**NominalValue** <*NmnlVal*>	[1..1]			700
	Amount <*Amt*>	[1..1]	Amount	C1, C4	700
	Sign <*Sgn*>	[0..1]	Indicator		701

3.4.1.2.7.4.1.2.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.7.4.1.2.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	700
	Sign <*Sgn*>	[0..1]	Indicator		701

3.4.1.2.7.4.1.2.1.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.1.2.1.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.7.4.1.2.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			701
	Amount <*Amt*>	[1..1]	Amount	C1, C4	702
	Sign <*Sgn*>	[0..1]	Indicator		702
Or	**Percentage** <*Pctg*>	[1..1]	Rate		702
Or	**Yield** <*Yld*>	[1..1]	Rate		702
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		703

3.4.1.2.7.4.1.2.1.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	702
	Sign <*Sgn*>	[0..1]	Indicator		702

3.4.1.2.7.4.1.2.1.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.1.2.1.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.7.4.1.2.1.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.1.2.1.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.1.2.1.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.7.4.1.2.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.1.2.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.7.4.1.2.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.7.4.1.2.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		704
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	704

3.4.1.2.7.4.1.2.1.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

3.4.1.2.7.4.1.2.1.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.7.4.1.2.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		704
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		705

3.4.1.2.7.4.1.2.1.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.7.4.1.2.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.7.4.1.2.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.7.4.1.2.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.7.4.1.2.1.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.1.2.2 Cash <Csh>

Presence: [0..*]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Cash <Csh> contains the following **AmountHaircutMargin1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]			706
	Amount <*Amt*>	[1..1]	Amount	C1, C4	706
	Sign <*Sgn*>	[0..1]	Indicator		706
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		707

3.4.1.2.7.4.1.2.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Amount <Amt> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	706
	Sign <*Sgn*>	[0..1]	Indicator		706

3.4.1.2.7.4.1.2.2.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.1.2.2.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.7.4.1.2.2.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.1.2.3 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities and related fields used as a collateral.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±		707
	Quantity <*Qty*>	[0..1]			713
	Value <*Val*>	[1..1]	Quantity		713
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		713
	UnitPrice <*UnitPric*>	[0..1]			717
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			718
	Amount <*Amt*>	[1..1]	Amount	C1, C4	718
	Sign <*Sgn*>	[0..1]	Indicator		718
Or	**Percentage** <*Pctg*>	[1..1]	Rate		718
Or	**Yield** <*Yld*>	[1..1]	Rate		719
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		719
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	719

3.4.1.2.7.4.1.2.3.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]			1380
{Or	GrainOilSeed *<GrnOilSeed>*	[1..1]			1382
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1382
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1382
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1382
Or	Soft *<Soft>*	[1..1]			1383
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1383
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1383
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1383
Or	Potato *<Ptt>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1384
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1384
Or	OliveOil *<OlvOil>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1385
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1385
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1385
Or	Dairy *<Dairy>*	[1..1]			1385
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Forestry *<Frstry>*	[1..1]			1386
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Seafood *<Sfd>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1387
Or	LiveStock *<LiveStock>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1388
Or	Grain *<Grn>*	[1..1]			1388
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1388

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

3.4.1.2.7.4.1.2.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		713
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		713

3.4.1.2.7.4.1.2.3.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.7.4.1.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

3.4.1.2.7.4.1.2.3.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			718
	Amount <*Amt*>	[1..1]	Amount	C1, C4	718
	Sign <*Sgn*>	[0..1]	Indicator		718
Or	**Percentage** <*Pctg*>	[1..1]	Rate		718
Or	**Yield** <*Yld*>	[1..1]	Rate		719
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		719

3.4.1.2.7.4.1.2.3.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	718
	Sign <*Sgn*>	[0..1]	Indicator		718

3.4.1.2.7.4.1.2.3.3.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.1.2.3.3.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.7.4.1.2.3.3.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.1.2.3.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.1.2.3.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.7.4.1.2.3.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.1.3 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.7.4.1.4 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Identification of the collateral basket.

BasketIdentifier <BsktIdr> contains one of the following elements (see "SecurityIdentification26Choice" on page 1479 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	IdentifierSet		1479
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		1479

3.4.1.2.7.4.2 BuySellBack <BuySellBck>

Presence: [1..1]

Definition: Data on collateral used for the buy sell back transaction.

BuySellBack <BuySellBck> contains the following **Collateral35** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralValueDate <*CollValDt*>	[0..1]	Date		722
	AssetType <*AsstTp*>	[0..1]			722
	Security <*Scty*>	[0..*]			724
	Identification <*Id*>	[0..1]	IdentifierSet		725
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		726
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			726
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		726
Or}	**NominalValue** <*NmnlVal*>	[1..1]			726
	Amount <*Amt*>	[1..1]	Amount	C1, C4	726
	Sign <*Sgn*>	[0..1]	Indicator		727
	UnitPrice <*UnitPric*>	[0..1]			727
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			727
	Amount <*Amt*>	[1..1]	Amount	C1, C4	728
	Sign <*Sgn*>	[0..1]	Indicator		728
Or	**Percentage** <*Pctg*>	[1..1]	Rate		728
Or	**Yield** <*Yld*>	[1..1]	Rate		728
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		729
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	729
	Quality <*Qlty*>	[0..1]	CodeSet		729
	Maturity <*Mtrty*>	[0..1]	Date		729
	Issuer <*Issr*>	[0..1]			729
	Identification <*Id*>	[0..1]	±		730
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	730
	Type <*Tp*>	[0..*]			730
{Or	**Code** <*Cd*>	[1..1]	CodeSet		730
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		731
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		731
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		731
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		731
	Cash <*Csh*>	[0..*]			731
	Amount <*Amt*>	[1..1]			732

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	732
	Sign <*Sgn*>	[0..1]	Indicator		732
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		733
	Commodity <*Cmmdty*>	[0..*]			733
	Classification <*Clssfctn*>	[0..1]	±		733
	Quantity <*Qty*>	[0..1]			739
	Value <*Val*>	[1..1]	Quantity		739
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		739
	UnitPrice <*UnitPric*>	[0..1]			743
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			744
	Amount <*Amt*>	[1..1]	Amount	C1, C4	744
	Sign <*Sgn*>	[0..1]	Indicator		744
Or	**Percentage** <*Pctg*>	[1..1]	Rate		744
Or	**Yield** <*Yld*>	[1..1]	Rate		745
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		745
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	745
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		745
	BasketIdentifier <*BsktIdr*>	[0..1]	±		745

3.4.1.2.7.4.2.1 CollateralValueDate <CollValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.7.4.2.2 AssetType <AsstTp>

Presence: [0..1]

Definition: Indication of the type of collateral component.

AssetType <AsstTp> contains the following **CollateralType14** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]			724
	Identification <*Id*>	[0..1]	IdentifierSet		725
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		726
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			726
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		726
Or}	**NominalValue** <*NmnlVal*>	[1..1]			726
	Amount <*Amt*>	[1..1]	Amount	C1, C4	726
	Sign <*Sgn*>	[0..1]	Indicator		727
	UnitPrice <*UnitPric*>	[0..1]			727
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			727
	Amount <*Amt*>	[1..1]	Amount	C1, C4	728
	Sign <*Sgn*>	[0..1]	Indicator		728
Or	**Percentage** <*Pctg*>	[1..1]	Rate		728
Or	**Yield** <*Yld*>	[1..1]	Rate		728
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		729
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	729
	Quality <*Qlty*>	[0..1]	CodeSet		729
	Maturity <*Mtrty*>	[0..1]	Date		729
	Issuer <*Issr*>	[0..1]			729
	Identification <*Id*>	[0..1]	±		730
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	730
	Type <*Tp*>	[0..*]			730
{Or	**Code** <*Cd*>	[1..1]	CodeSet		730
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		731
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		731
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		731
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		731
	Cash <*Csh*>	[0..*]			731
	Amount <*Amt*>	[1..1]			732
	Amount <*Amt*>	[1..1]	Amount	C1, C4	732
	Sign <*Sgn*>	[0..1]	Indicator		732

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		733
	Commodity <*Cmmdty*>	[0..*]			733
	Classification <*Clssfctn*>	[0..1]	±		733
	Quantity <*Qty*>	[0..1]			739
	Value <*Val*>	[1..1]	Quantity		739
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		739
	UnitPrice <*UnitPric*>	[0..1]			743
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			744
	Amount <*Amt*>	[1..1]	Amount	C1, C4	744
	Sign <*Sgn*>	[0..1]	Indicator		744
Or	**Percentage** <*Pctg*>	[1..1]	Rate		744
Or	**Yield** <*Yld*>	[1..1]	Rate		745
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		745
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	745

3.4.1.2.7.4.2.2.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities and related fields used as a collateral.

Security <Scty> contains the following **Security16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		725
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		726
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			726
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		726
Or}	**NominalValue** *<NmnlVal>*	[1..1]			726
	Amount *<Amt>*	[1..1]	Amount	C1, C4	726
	Sign *<Sgn>*	[0..1]	Indicator		727
	UnitPrice *<UnitPric>*	[0..1]			727
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			727
	Amount *<Amt>*	[1..1]	Amount	C1, C4	728
	Sign *<Sgn>*	[0..1]	Indicator		728
Or	**Percentage** *<Pctg>*	[1..1]	Rate		728
Or	**Yield** *<Yld>*	[1..1]	Rate		728
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		729
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	729
	Quality *<Qlty>*	[0..1]	CodeSet		729
	Maturity *<Mtrty>*	[0..1]	Date		729
	Issuer *<Issr>*	[0..1]			729
	Identification *<Id>*	[0..1]	±		730
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	730
	Type *<Tp>*	[0..*]			730
{Or	**Code** *<Cd>*	[1..1]	CodeSet		730
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		731
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		731
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		731
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		731

3.4.1.2.7.4.2.2.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.7.4.2.2.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.7.4.2.2.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		726
Or}	**NominalValue** <*NmnlVal*>	[1..1]			726
	Amount <*Amt*>	[1..1]	Amount	C1, C4	726
	Sign <*Sgn*>	[0..1]	Indicator		727

3.4.1.2.7.4.2.2.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.7.4.2.2.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	726
	Sign <*Sgn*>	[0..1]	Indicator		727

3.4.1.2.7.4.2.2.1.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.2.2.1.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.7.4.2.2.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			727
	Amount <*Amt*>	[1..1]	Amount	C1, C4	728
	Sign <*Sgn*>	[0..1]	Indicator		728
Or	**Percentage** <*Pctg*>	[1..1]	Rate		728
Or	**Yield** <*Yld*>	[1..1]	Rate		728
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		729

3.4.1.2.7.4.2.2.1.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	728
	Sign <*Sgn*>	[0..1]	Indicator		728

3.4.1.2.7.4.2.2.1.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.2.2.1.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.7.4.2.2.1.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.2.2.1.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.2.2.1.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.7.4.2.2.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.2.2.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.7.4.2.2.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.7.4.2.2.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		730
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	730

3.4.1.2.7.4.2.2.1.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		1436
Or	ClientIdentification *<ClntId>*	[1..1]	Text		1436
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	1436

3.4.1.2.7.4.2.2.1.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.7.4.2.2.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		730
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		731

3.4.1.2.7.4.2.2.1.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.7.4.2.2.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.7.4.2.2.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.7.4.2.2.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.7.4.2.2.1.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.2.2.2 Cash <Csh>

Presence: [0..*]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Cash <Csh> contains the following **AmountHaircutMargin1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]			732
	Amount <*Amt*>	[1..1]	Amount	C1, C4	732
	Sign <*Sgn*>	[0..1]	Indicator		732
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		733

3.4.1.2.7.4.2.2.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Amount <Amt> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	732
	Sign <*Sgn*>	[0..1]	Indicator		732

3.4.1.2.7.4.2.2.2.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.2.2.2.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.7.4.2.2.2.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.2.2.3 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities and related fields used as a collateral.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±		733
	Quantity <*Qty*>	[0..1]			739
	Value <*Val*>	[1..1]	Quantity		739
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		739
	UnitPrice <*UnitPric*>	[0..1]			743
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			744
	Amount <*Amt*>	[1..1]	Amount	C1, C4	744
	Sign <*Sgn*>	[0..1]	Indicator		744
Or	**Percentage** <*Pctg*>	[1..1]	Rate		744
Or	**Yield** <*Yld*>	[1..1]	Rate		745
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		745
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	745

3.4.1.2.7.4.2.2.3.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]			1380
{Or	GrainOilSeed *<GrnOilSeed>*	[1..1]			1382
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1382
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1382
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1382
Or	Soft *<Soft>*	[1..1]			1383
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1383
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1383
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1383
Or	Potato *<Ptt>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1384
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1384
Or	OliveOil *<OlvOil>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1385
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1385
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1385
Or	Dairy *<Dairy>*	[1..1]			1385
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Forestry *<Frstry>*	[1..1]			1386
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Seafood *<Sfd>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1387
Or	LiveStock *<LiveStock>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1388
Or	Grain *<Grn>*	[1..1]			1388
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1388

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <SubPdct>	[1..1]	CodeSet		1388
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		1388
Or}	Other <Othr>	[1..1]			1389
	BaseProduct <BasePdct>	[1..1]	CodeSet		1389
	SubProduct <SubPdct>	[1..1]	CodeSet		1389
Or	Energy <Nrgy>	[1..1]			1389
{Or	Electricity <Elctrcty>	[1..1]			1391
	BaseProduct <BasePdct>	[1..1]	CodeSet		1391
	SubProduct <SubPdct>	[1..1]	CodeSet		1391
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		1391
Or	NaturalGas <NtrlGas>	[1..1]			1391
	BaseProduct <BasePdct>	[1..1]	CodeSet		1392
	SubProduct <SubPdct>	[1..1]	CodeSet		1392
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		1392
Or	Oil <Oil>	[1..1]			1393
	BaseProduct <BasePdct>	[1..1]	CodeSet		1393
	SubProduct <SubPdct>	[1..1]	CodeSet		1393
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		1393
Or	Coal <Coal>	[1..1]			1394
	BaseProduct <BasePdct>	[1..1]	CodeSet		1394
	SubProduct <SubPdct>	[1..1]	CodeSet		1395
Or	InterEnergy <IntrNrgy>	[1..1]			1395
	BaseProduct <BasePdct>	[1..1]	CodeSet		1395
	SubProduct <SubPdct>	[1..1]	CodeSet		1395
Or	RenewableEnergy <RnwblNrgy>	[1..1]			1395
	BaseProduct <BasePdct>	[1..1]	CodeSet		1396
	SubProduct <SubPdct>	[1..1]	CodeSet		1396
Or	LightEnd <LghtEnd>	[1..1]			1396
	BaseProduct <BasePdct>	[1..1]	CodeSet		1396
	SubProduct <SubPdct>	[1..1]	CodeSet		1397
Or	Distillates <Dstllts>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <SubPdct>	[1..1]	CodeSet		1405
Or	Urea <Urea>	[1..1]			1405
	BaseProduct <BasePdct>	[1..1]	CodeSet		1405
	SubProduct <SubPdct>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <UreaAndAmmnmNtrt>	[1..1]			1405
	BaseProduct <BasePdct>	[1..1]	CodeSet		1406
	SubProduct <SubPdct>	[1..1]	CodeSet		1406
Or}	Other <Othr>	[1..1]			1406
	BaseProduct <BasePdct>	[1..1]	CodeSet		1406
	SubProduct <SubPdct>	[1..1]	CodeSet		1407
Or	Freight <Frght>	[1..1]			1407
{Or	Dry <Dry>	[1..1]			1407
	BaseProduct <BasePdct>	[1..1]	CodeSet		1408
	SubProduct <SubPdct>	[1..1]	CodeSet		1408
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		1408
Or	Wet <Wet>	[1..1]			1408
	BaseProduct <BasePdct>	[1..1]	CodeSet		1409
	SubProduct <SubPdct>	[1..1]	CodeSet		1409
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		1409
Or	ContainerShip <CntnrShip>	[1..1]			1409
	BaseProduct <BasePdct>	[1..1]	CodeSet		1410
	SubProduct <SubPdct>	[1..1]	CodeSet		1410
Or}	Other <Othr>	[1..1]			1410
	BaseProduct <BasePdct>	[1..1]	CodeSet		1410
	SubProduct <SubPdct>	[1..1]	CodeSet		1410
Or	IndustrialProduct <IndstrlPdct>	[1..1]			1411
{Or	Construction <Cnstrctn>	[1..1]			1411
	BaseProduct <BasePdct>	[1..1]	CodeSet		1411
	SubProduct <SubPdct>	[0..1]	CodeSet		1411
Or}	Manufacturing <Manfctg>	[1..1]			1412
	BaseProduct <BasePdct>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

3.4.1.2.7.4.2.2.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		739
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		739

3.4.1.2.7.4.2.2.3.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.7.4.2.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

3.4.1.2.7.4.2.2.3.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			744
	Amount <*Amt*>	[1..1]	Amount	C1, C4	744
	Sign <*Sgn*>	[0..1]	Indicator		744
Or	**Percentage** <*Pctg*>	[1..1]	Rate		744
Or	**Yield** <*Yld*>	[1..1]	Rate		745
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		745

3.4.1.2.7.4.2.2.3.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	744
	Sign <*Sgn*>	[0..1]	Indicator		744

3.4.1.2.7.4.2.2.3.3.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.2.2.3.3.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.7.4.2.2.3.3.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.2.2.3.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.2.2.3.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.7.4.2.2.3.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.2.3 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.7.4.2.4 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Identification of the collateral basket.

BasketIdentifier <BsktIdr> contains one of the following elements (see "SecurityIdentification26Choice" on page 1479 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	IdentifierSet		1479
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		1479

3.4.1.2.7.4.3 SecuritiesLending <SctiesLndg>

Presence: [1..1]

Definition: Data on collateral used for the securities lending transaction.

SecuritiesLending <SctiesLndg> contains one of the following **CollateralFlag10Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Collateralised** <*Collsd*>	[1..1]			748
	CollateralValueDate <*CollValDt*>	[0..1]	Date		750
	AssetType <*AsstTp*>	[0..1]			750
	Security <*Scty*>	[0..*]			752
	Identification <*Id*>	[0..1]	IdentifierSet		753
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		754
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			754
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		754
Or}	**NominalValue** <*NmnlVal*>	[1..1]			754
	Amount <*Amt*>	[1..1]	Amount	C1, C4	754
	Sign <*Sgn*>	[0..1]	Indicator		755
	UnitPrice <*UnitPric*>	[0..1]			755
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			755
	Amount <*Amt*>	[1..1]	Amount	C1, C4	756
	Sign <*Sgn*>	[0..1]	Indicator		756
Or	**Percentage** <*Pctg*>	[1..1]	Rate		756
Or	**Yield** <*Yld*>	[1..1]	Rate		756
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		757
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	757
	Quality <*Qlty*>	[0..1]	CodeSet		757
	Maturity <*Mtrty*>	[0..1]	Date		757
	Issuer <*Issr*>	[0..1]			757
	Identification <*Id*>	[0..1]	±		758
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	758
	Type <*Tp*>	[0..*]			758
{Or	**Code** <*Cd*>	[1..1]	CodeSet		758
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		759
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		759
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		759
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		759
	Cash <*Csh*>	[0..*]			759

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]			760
	Amount *<Amt>*	[1..1]	Amount	C1, C4	760
	Sign *<Sgn>*	[0..1]	Indicator		760
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		761
	Commodity *<Cmmdty>*	[0..*]			761
	Classification *<Clssfctn>*	[0..1]	±		761
	Quantity *<Qty>*	[0..1]			767
	Value *<Val>*	[1..1]	Quantity		767
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		767
	UnitPrice *<UnitPric>*	[0..1]			771
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			772
	Amount *<Amt>*	[1..1]	Amount	C1, C4	772
	Sign *<Sgn>*	[0..1]	Indicator		772
Or	**Percentage** *<Pctg>*	[1..1]	Rate		772
Or	**Yield** *<Yld>*	[1..1]	Rate		773
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		773
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	773
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		773
	BasketIdentifier *<BsktIdr>*	[0..1]	±		773
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		774

3.4.1.2.7.4.3.1 Collateralised <Collsd>

Presence: [1..1]

Definition: Data on collateralised securities.

Collateralised <Collsd> contains the following **CollaterisedData8** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CollateralValueDate *<CollValDt>*	[0..1]	Date		750
	AssetType *<AsstTp>*	[0..1]			750
	Security *<Scty>*	[0..*]			752
	Identification *<Id>*	[0..1]	IdentifierSet		753
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		754
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			754
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		754
Or}	**NominalValue** *<NmnlVal>*	[1..1]			754
	Amount *<Amt>*	[1..1]	Amount	C1, C4	754
	Sign *<Sgn>*	[0..1]	Indicator		755
	UnitPrice *<UnitPric>*	[0..1]			755
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			755
	Amount *<Amt>*	[1..1]	Amount	C1, C4	756
	Sign *<Sgn>*	[0..1]	Indicator		756
Or	**Percentage** *<Pctg>*	[1..1]	Rate		756
Or	**Yield** *<Yld>*	[1..1]	Rate		756
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		757
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	757
	Quality *<Qlty>*	[0..1]	CodeSet		757
	Maturity *<Mtrty>*	[0..1]	Date		757
	Issuer *<Issr>*	[0..1]			757
	Identification *<Id>*	[0..1]	±		758
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	758
	Type *<Tp>*	[0..*]			758
{Or	**Code** *<Cd>*	[1..1]	CodeSet		758
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		759
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		759
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		759
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		759
	Cash *<Csh>*	[0..*]			759
	Amount *<Amt>*	[1..1]			760

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	760
	Sign <*Sgn*>	[0..1]	Indicator		760
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		761
	Commodity <*Cmmdty*>	[0..*]			761
	Classification <*Clssfctn*>	[0..1]	±		761
	Quantity <*Qty*>	[0..1]			767
	Value <*Val*>	[1..1]	Quantity		767
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		767
	UnitPrice <*UnitPric*>	[0..1]			771
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			772
	Amount <*Amt*>	[1..1]	Amount	C1, C4	772
	Sign <*Sgn*>	[0..1]	Indicator		772
Or	**Percentage** <*Pctg*>	[1..1]	Rate		772
Or	**Yield** <*Yld*>	[1..1]	Rate		773
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		773
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	773
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		773
	BasketIdentifier <*BsktIdr*>	[0..1]	±		773

3.4.1.2.7.4.3.1.1 CollateralValueDate <CollValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the securities financing transaction.

Datatype: "ISODate" on page 1513

3.4.1.2.7.4.3.1.2 AssetType <AsstTp>

Presence: [0..1]

Definition: Specification on the type of asset used as collateral.

AssetType <AsstTp> contains the following **CollateralType14** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]			752
	Identification <*Id*>	[0..1]	IdentifierSet		753
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		754
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			754
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		754
Or}	**NominalValue** <*NmnlVal*>	[1..1]			754
	Amount <*Amt*>	[1..1]	Amount	C1, C4	754
	Sign <*Sgn*>	[0..1]	Indicator		755
	UnitPrice <*UnitPric*>	[0..1]			755
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			755
	Amount <*Amt*>	[1..1]	Amount	C1, C4	756
	Sign <*Sgn*>	[0..1]	Indicator		756
Or	**Percentage** <*Pctg*>	[1..1]	Rate		756
Or	**Yield** <*Yld*>	[1..1]	Rate		756
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		757
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	757
	Quality <*Qlty*>	[0..1]	CodeSet		757
	Maturity <*Mtrty*>	[0..1]	Date		757
	Issuer <*Issr*>	[0..1]			757
	Identification <*Id*>	[0..1]	±		758
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C3	758
	Type <*Tp*>	[0..*]			758
{Or	**Code** <*Cd*>	[1..1]	CodeSet		758
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		759
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		759
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		759
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		759
	Cash <*Csh*>	[0..*]			759
	Amount <*Amt*>	[1..1]			760
	Amount <*Amt*>	[1..1]	Amount	C1, C4	760
	Sign <*Sgn*>	[0..1]	Indicator		760

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		761
	Commodity <*Cmmdty*>	[0..*]			761
	Classification <*Clssfctn*>	[0..1]	±		761
	Quantity <*Qty*>	[0..1]			767
	Value <*Val*>	[1..1]	Quantity		767
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		767
	UnitPrice <*UnitPric*>	[0..1]			771
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			772
	Amount <*Amt*>	[1..1]	Amount	C1, C4	772
	Sign <*Sgn*>	[0..1]	Indicator		772
Or	**Percentage** <*Pctg*>	[1..1]	Rate		772
Or	**Yield** <*Yld*>	[1..1]	Rate		773
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		773
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	773

3.4.1.2.7.4.3.1.2.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities and related fields used as a collateral.

Security <Scty> contains the following **Security16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		753
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		754
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			754
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		754
Or}	**NominalValue** *<NmnlVal>*	[1..1]			754
	Amount *<Amt>*	[1..1]	Amount	C1, C4	754
	Sign *<Sgn>*	[0..1]	Indicator		755
	UnitPrice *<UnitPric>*	[0..1]			755
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			755
	Amount *<Amt>*	[1..1]	Amount	C1, C4	756
	Sign *<Sgn>*	[0..1]	Indicator		756
Or	**Percentage** *<Pctg>*	[1..1]	Rate		756
Or	**Yield** *<Yld>*	[1..1]	Rate		756
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		757
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	757
	Quality *<Qlty>*	[0..1]	CodeSet		757
	Maturity *<Mtrty>*	[0..1]	Date		757
	Issuer *<Issr>*	[0..1]			757
	Identification *<Id>*	[0..1]	±		758
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	758
	Type *<Tp>*	[0..*]			758
{Or	**Code** *<Cd>*	[1..1]	CodeSet		758
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		759
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		759
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		759
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		759

3.4.1.2.7.4.3.1.2.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.7.4.3.1.2.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.7.4.3.1.2.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		754
Or}	**NominalValue** <*NmnlVal*>	[1..1]			754
	Amount <*Amt*>	[1..1]	Amount	C1, C4	754
	Sign <*Sgn*>	[0..1]	Indicator		755

3.4.1.2.7.4.3.1.2.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.7.4.3.1.2.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	754
	Sign <*Sgn*>	[0..1]	Indicator		755

3.4.1.2.7.4.3.1.2.1.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.3.1.2.1.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.7.4.3.1.2.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			755
	Amount <*Amt*>	[1..1]	Amount	C1, C4	756
	Sign <*Sgn*>	[0..1]	Indicator		756
Or	**Percentage** <*Pctg*>	[1..1]	Rate		756
Or	**Yield** <*Yld*>	[1..1]	Rate		756
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		757

3.4.1.2.7.4.3.1.2.1.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	756
	Sign <*Sgn*>	[0..1]	Indicator		756

3.4.1.2.7.4.3.1.2.1.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.3.1.2.1.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.7.4.3.1.2.1.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.3.1.2.1.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.3.1.2.1.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.7.4.3.1.2.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.3.1.2.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.7.4.3.1.2.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.7.4.3.1.2.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		758
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	758

3.4.1.2.7.4.3.1.2.1.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		1436
Or	ClientIdentification *<ClntId>*	[1..1]	Text		1436
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	1436

3.4.1.2.7.4.3.1.2.1.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.7.4.3.1.2.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		758
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		759

3.4.1.2.7.4.3.1.2.1.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.7.4.3.1.2.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.7.4.3.1.2.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.7.4.3.1.2.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.7.4.3.1.2.1.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.3.1.2.2 Cash <Csh>

Presence: [0..*]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Cash <Csh> contains the following **AmountHaircutMargin1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]			760
	Amount *<Amt>*	[1..1]	Amount	C1, C4	760
	Sign *<Sgn>*	[0..1]	Indicator		760
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		761

3.4.1.2.7.4.3.1.2.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Amount <Amt> contains the following **AmountAndDirection53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	760
	Sign *<Sgn>*	[0..1]	Indicator		760

3.4.1.2.7.4.3.1.2.2.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.3.1.2.2.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.7.4.3.1.2.2.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.3.1.2.3 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities and related fields used as a collateral.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[0..1]	±		761
	Quantity <*Qty*>	[0..1]			767
	Value <*Val*>	[1..1]	Quantity		767
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		767
	UnitPrice <*UnitPric*>	[0..1]			771
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			772
	Amount <*Amt*>	[1..1]	Amount	C1, C4	772
	Sign <*Sgn*>	[0..1]	Indicator		772
Or	**Percentage** <*Pctg*>	[1..1]	Rate		772
Or	**Yield** <*Yld*>	[1..1]	Rate		773
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		773
	MarketValue <*MktVal*>	[0..1]	Amount	C1, C4	773

3.4.1.2.7.4.3.1.2.3.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]			1380
{Or	GrainOilSeed <*GrnOilSeed*>	[1..1]			1382
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1382
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1382
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1382
Or	Soft <*Soft*>	[1..1]			1383
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1383
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1383
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1383
Or	Potato <*Ptt*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1384
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1384
Or	OliveOil <*OlvOil*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1385
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1385
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1385
Or	Dairy <*Dairy*>	[1..1]			1385
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Forestry <*Frstry*>	[1..1]			1386
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Seafood <*Sfd*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1387
Or	LiveStock <*LiveStock*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
Or	Grain <*Grn*>	[1..1]			1388
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

3.4.1.2.7.4.3.1.2.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		767
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		767

3.4.1.2.7.4.3.1.2.3.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.7.4.3.1.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

3.4.1.2.7.4.3.1.2.3.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			772
	Amount <*Amt*>	[1..1]	Amount	C1, C4	772
	Sign <*Sgn*>	[0..1]	Indicator		772
Or	**Percentage** <*Pctg*>	[1..1]	Rate		772
Or	**Yield** <*Yld*>	[1..1]	Rate		773
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		773

3.4.1.2.7.4.3.1.2.3.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	772
	Sign <*Sgn*>	[0..1]	Indicator		772

3.4.1.2.7.4.3.1.2.3.3.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.3.1.2.3.3.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.7.4.3.1.2.3.3.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.3.1.2.3.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.3.1.2.3.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.7.4.3.1.2.3.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.3.1.3 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.7.4.3.1.4 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Identification of the collateral basket.

BasketIdentifier <BsktIdr> contains one of the following elements (see "SecurityIdentification26Choice" on page 1479 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	IdentifierSet		1479
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		1479

3.4.1.2.7.4.3.2 Uncollateralised <Uncollsd>

Presence: [1..1]

Definition: Indication that security is not collateralised.

Datatype: "NoReasonCode" on page 1504

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

3.4.1.2.7.4.4 MarginLending <MrgnLndg>

Presence: [1..*]

Definition: Data on collateral used for the margin lending transaction.

MarginLending <MrgnLndg> contains the following **Security16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		775
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		776
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			776
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		776
Or}	**NominalValue** *<NmnlVal>*	[1..1]			776
	Amount *<Amt>*	[1..1]	Amount	C1, C4	776
	Sign *<Sgn>*	[0..1]	Indicator		777
	UnitPrice *<UnitPric>*	[0..1]			777
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			777
	Amount *<Amt>*	[1..1]	Amount	C1, C4	778
	Sign *<Sgn>*	[0..1]	Indicator		778
Or	**Percentage** *<Pctg>*	[1..1]	Rate		778
Or	**Yield** *<Yld>*	[1..1]	Rate		778
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		779
	MarketValue *<MktVal>*	[0..1]	Amount	C1, C4	779
	Quality *<Qlty>*	[0..1]	CodeSet		779
	Maturity *<Mtrty>*	[0..1]	Date		779
	Issuer *<Issr>*	[0..1]			779
	Identification *<Id>*	[0..1]	±		780
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	780
	Type *<Tp>*	[0..*]			780
{Or	**Code** *<Cd>*	[1..1]	CodeSet		780
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		781
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		781
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		781
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		781

3.4.1.2.7.4.4.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

3.4.1.2.7.4.4.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

3.4.1.2.7.4.4.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		776
Or}	**NominalValue** <*NmnlVal*>	[1..1]			776
	Amount <*Amt*>	[1..1]	Amount	C1, C4	776
	Sign <*Sgn*>	[0..1]	Indicator		777

3.4.1.2.7.4.4.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.7.4.4.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	776
	Sign <*Sgn*>	[0..1]	Indicator		777

3.4.1.2.7.4.4.3.2.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.4.3.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.7.4.4.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			777
	Amount <*Amt*>	[1..1]	Amount	C1, C4	778
	Sign <*Sgn*>	[0..1]	Indicator		778
Or	**Percentage** <*Pctg*>	[1..1]	Rate		778
Or	**Yield** <*Yld*>	[1..1]	Rate		778
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		779

3.4.1.2.7.4.4.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	778
	Sign <*Sgn*>	[0..1]	Indicator		778

3.4.1.2.7.4.4.4.1.1 Amount <Amt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.4.4.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

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

3.4.1.2.7.4.4.4.2 Percentage <Pctg>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.4.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.4.4.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

3.4.1.2.7.4.4.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.7.4.4.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

3.4.1.2.7.4.4.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

3.4.1.2.7.4.4.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		780
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C3	780

3.4.1.2.7.4.4.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		1436
Or	ClientIdentification *<ClntId>*	[1..1]	Text		1436
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	1436

3.4.1.2.7.4.4.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

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

3.4.1.2.7.4.4.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		780
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		781

3.4.1.2.7.4.4.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

3.4.1.2.7.4.4.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

3.4.1.2.7.4.4.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.7.4.4.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

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

3.4.1.2.7.4.4.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

3.4.1.2.7.5 LevelType <LvlTp>

Presence: [1..1]

Definition: Information concerning the reported transaction level type.

Datatype: "ModificationLevel1Code" on page 1504

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

3.4.1.2.7.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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.

3.4.1.2.8 ValuationUpdate <ValtnUpd>

Presence: [1..1]

Definition: Indicates an update to the valuations of a previously reported position, but not a correction.

ValuationUpdate <ValtnUpd> contains the following **TradeValuationUpdate6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		782
	CounterpartyData <*CtrPtyData*>	[1..1]	±		782
	LoanData <*LnData*>	[1..1]			783
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		783
	EventDate <*EvtDt*>	[1..1]	Date		783
	MarketValue <*MktVal*>	[1..1]	Amount	C1, C4	783
	SupplementaryData <*SplmtryData*>	[0..*]	±	C6	784

3.4.1.2.8.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

3.4.1.2.8.2 CounterpartyData <CtrPtyData>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyData <CtrPtyData> contains the following elements (see "CounterpartyData76" on page 1467 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		1468
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		1468
	CounterpartyData <*CtrPtyData*>	[1..2]	±		1468

3.4.1.2.8.3 LoanData <LnData>

Presence: [1..1]

Definition: Details of the loan used for financing the transaction.

LoanData <LnData> contains the following **LoanData85** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[1..1]	Text		783
	EventDate <*EvtDt*>	[1..1]	Date		783
	MarketValue <*MktVal*>	[1..1]	Amount	C1, C4	783

3.4.1.2.8.3.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

Definition: Unique reference assigned to the transaction to identify the trade.

Datatype: "Max52Text" on page 1519

3.4.1.2.8.3.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place. In the case of action types valuation update, collateral update, reuse update, margin update, the date for which the information contained in the report is provided.

Datatype: "ISODate" on page 1513

3.4.1.2.8.3.3 MarketValue <MktVal>

Presence: [1..1]

Definition: Market value of the securities or commodities on loan or borrowed.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

3.4.1.2.8.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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.

3.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

Constraints

- **SupplementaryDataRule**

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

4 auth.070.001.01 SecuritiesFinancingReportingTransactionMarginDataReportV01

4.1 MessageDefinition Functionality

The SecuritiesFinancingReportingTransactionMarginDataReport message is sent by the report submitting entity to the trade repository (TR) to report the margins exchanged in relation to the CCP-cleared securities financing transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.

Outline

The SecuritiesFinancingReportingTransactionMarginDataReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. TradeData

Data concerning the reporting trade.

B. 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> <SctiesFincgRptgTxMrgnDataRpt>	[1..1]			
	TradeData <*TradData*>	[1..1]			788
{Or	**DataSetAction** <*DataSetActn*>	[1..1]	CodeSet		790
Or}	**Report** <*Rpt*>	[1..*]			790
{Or	**New** <*New*>	[1..1]			793
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		794
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		794
	EventDate <*EvtDt*>	[1..1]	Date		794
	Counterparty <*CtrPty*>	[1..1]	±		794
	CollateralPortfolioIdentification <*CollPrtflId*>	[1..1]	Text		795
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]			795
	InitialMarginPosted <*InitlMrgnPstd*>	[0..1]	Amount	C1, C3	795
	VariationMarginPosted <*VartnMrgnPstd*>	[0..1]	Amount	C1, C3	796
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1, C3	796
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]			797
	InitialMarginReceived <*InitlMrgnRcvd*>	[0..1]	Amount	C1, C3	797
	VariationMarginReceived <*VartnMrgnRcvd*>	[0..1]	Amount	C1, C3	797
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1, C3	798
	SupplementaryData <*SplmtryData*>	[0..*]	±	C4	798
Or	**Error** <*Err*>	[1..1]			799
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		799
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		799
	Counterparty <*CtrPty*>	[1..1]	±		799
	CollateralPortfolioIdentification <*CollPrtflId*>	[1..1]	Text		800
	SupplementaryData <*SplmtryData*>	[0..*]	±	C4	800
Or	**Correction** <*Crrctn*>	[1..1]			800
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		801
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		801
	EventDate <*EvtDt*>	[1..1]	Date		801
	Counterparty <*CtrPty*>	[1..1]	±		801

Or	MessageElement/BuildingBlock*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CollateralPortfolioIdentification *<CollPrtflId>*	[1..1]	Text		802
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]			802
	InitialMarginPosted *<InitlMrgnPstd>*	[0..1]	Amount	C1, C3	802
	VariationMarginPosted *<VartnMrgnPstd>*	[0..1]	Amount	C1, C3	803
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1, C3	803
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]			804
	InitialMarginReceived *<InitlMrgnRcvd>*	[0..1]	Amount	C1, C3	804
	VariationMarginReceived *<VartnMrgnRcvd>*	[0..1]	Amount	C1, C3	804
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1, C3	805
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	805
Or}	**TradeUpdate** *<TradUpd>*	[1..1]			806
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		806
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		806
	EventDate *<EvtDt>*	[1..1]	Date		806
	Counterparty *<CtrPty>*	[0..1]	±		807
	CollateralPortfolioIdentification *<CollPrtflId>*	[1..1]	Text		807
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]			807
	InitialMarginPosted *<InitlMrgnPstd>*	[0..1]	Amount	C1, C3	807
	VariationMarginPosted *<VartnMrgnPstd>*	[0..1]	Amount	C1, C3	808
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1, C3	808
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]			809
	InitialMarginReceived *<InitlMrgnRcvd>*	[0..1]	Amount	C1, C3	809
	VariationMarginReceived *<VartnMrgnRcvd>*	[0..1]	Amount	C1, C3	809
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1, C3	810
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	810
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	811

4.3 Constraints

C1 ActiveOrHistoricCurrency

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

C2 AnyBIC

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

C3 CurrencyAmount

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

Note: The decimal separator is a dot.

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.

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 TradeData <TradData>

Presence: [1..1]

Definition: Data concerning the reporting trade.

TradeData <TradData> contains one of the following **TradeData6Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** <*DataSetActn*>	[1..1]	CodeSet		790
Or}	**Report** <*Rpt*>	[1..*]			790
{Or	**New** <*New*>	[1..1]			793
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		794
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		794
	EventDate <*EvtDt*>	[1..1]	Date		794
	Counterparty <*CtrPty*>	[1..1]	±		794
	CollateralPortfolioIdentification <*CollPrtflId*>	[1..1]	Text		795
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]			795
	InitialMarginPosted <*InitlMrgnPstd*>	[0..1]	Amount	C1, C3	795
	VariationMarginPosted <*VartnMrgnPstd*>	[0..1]	Amount	C1, C3	796
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1, C3	796
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]			797
	InitialMarginReceived <*InitlMrgnRcvd*>	[0..1]	Amount	C1, C3	797
	VariationMarginReceived <*VartnMrgnRcvd*>	[0..1]	Amount	C1, C3	797
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1, C3	798
	SupplementaryData <*SplmtryData*>	[0..*]	±	C4	798
Or	**Error** <*Err*>	[1..1]			799
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		799
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		799
	Counterparty <*CtrPty*>	[1..1]	±		799
	CollateralPortfolioIdentification <*CollPrtflId*>	[1..1]	Text		800
	SupplementaryData <*SplmtryData*>	[0..*]	±	C4	800
Or	**Correction** <*Crrctn*>	[1..1]			800
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		801
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		801
	EventDate <*EvtDt*>	[1..1]	Date		801
	Counterparty <*CtrPty*>	[1..1]	±		801
	CollateralPortfolioIdentification <*CollPrtflId*>	[1..1]	Text		802
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]			802
	InitialMarginPosted <*InitlMrgnPstd*>	[0..1]	Amount	C1, C3	802

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginPosted *<VartnMrgnPstd>*	[0..1]	Amount	C1, C3	803
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1, C3	803
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]			804
	InitialMarginReceived *<InitlMrgnRcvd>*	[0..1]	Amount	C1, C3	804
	VariationMarginReceived *<VartnMrgnRcvd>*	[0..1]	Amount	C1, C3	804
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1, C3	805
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	805
Or}	**TradeUpdate** *<TradUpd>*	[1..1]			806
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		806
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		806
	EventDate *<EvtDt>*	[1..1]	Date		806
	Counterparty *<CtrPty>*	[0..1]	±		807
	CollateralPortfolioIdentification *<CollPrtflId>*	[1..1]	Text		807
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]			807
	InitialMarginPosted *<InitlMrgnPstd>*	[0..1]	Amount	C1, C3	807
	VariationMarginPosted *<VartnMrgnPstd>*	[0..1]	Amount	C1, C3	808
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1, C3	808
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]			809
	InitialMarginReceived *<InitlMrgnRcvd>*	[0..1]	Amount	C1, C3	809
	VariationMarginReceived *<VartnMrgnRcvd>*	[0..1]	Amount	C1, C3	809
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1, C3	810
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	810

4.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to ESMA as per daily submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1507

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

4.4.1.2 Report <Rpt>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

Report <Rpt> contains one of the following **TradeReport6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**New** *<New>*	[1..1]			793
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		794
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		794
	EventDate *<EvtDt>*	[1..1]	Date		794
	Counterparty *<CtrPty>*	[1..1]	±		794
	CollateralPortfolioIdentification *<CollPrtflId>*	[1..1]	Text		795
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]			795
	InitialMarginPosted *<InitlMrgnPstd>*	[0..1]	Amount	C1, C3	795
	VariationMarginPosted *<VartnMrgnPstd>*	[0..1]	Amount	C1, C3	796
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1, C3	796
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]			797
	InitialMarginReceived *<InitlMrgnRcvd>*	[0..1]	Amount	C1, C3	797
	VariationMarginReceived *<VartnMrgnRcvd>*	[0..1]	Amount	C1, C3	797
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1, C3	798
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	798
Or	**Error** *<Err>*	[1..1]			799
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		799
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		799
	Counterparty *<CtrPty>*	[1..1]	±		799
	CollateralPortfolioIdentification *<CollPrtflId>*	[1..1]	Text		800
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	800
Or	**Correction** *<Crrctn>*	[1..1]			800
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		801
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		801
	EventDate *<EvtDt>*	[1..1]	Date		801
	Counterparty *<CtrPty>*	[1..1]	±		801
	CollateralPortfolioIdentification *<CollPrtflId>*	[1..1]	Text		802
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]			802
	InitialMarginPosted *<InitlMrgnPstd>*	[0..1]	Amount	C1, C3	802
	VariationMarginPosted *<VartnMrgnPstd>*	[0..1]	Amount	C1, C3	803
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1, C3	803

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]			804
	InitialMarginReceived <*InitlMrgnRcvd*>	[0..1]	Amount	C1, C3	804
	VariationMarginReceived <*VartnMrgnRcvd*>	[0..1]	Amount	C1, C3	804
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1, C3	805
	SupplementaryData <*SplmtryData*>	[0..*]	±	C4	805
Or}	**TradeUpdate** <*TradUpd*>	[1..1]			806
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		806
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		806
	EventDate <*EvtDt*>	[1..1]	Date		806
	Counterparty <*CtrPty*>	[0..1]	±		807
	CollateralPortfolioIdentification <*CollPrtflId*>	[1..1]	Text		807
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]			807
	InitialMarginPosted <*InitlMrgnPstd*>	[0..1]	Amount	C1, C3	807
	VariationMarginPosted <*VartnMrgnPstd*>	[0..1]	Amount	C1, C3	808
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1, C3	808
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]			809
	InitialMarginReceived <*InitlMrgnRcvd*>	[0..1]	Amount	C1, C3	809
	VariationMarginReceived <*VartnMrgnRcvd*>	[0..1]	Amount	C1, C3	809
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1, C3	810
	SupplementaryData <*SplmtryData*>	[0..*]	±	C4	810

4.4.1.2.1 New <New>

Presence: [1..1]

Definition: Indicates whether transaction is reported for the first time.

New <New> contains the following **CollateralMarginCorrection3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		794
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		794
	EventDate *<EvtDt>*	[1..1]	Date		794
	Counterparty *<CtrPty>*	[1..1]	±		794
	CollateralPortfolioIdentification *<CollPrtflId>*	[1..1]	Text		795
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]			795
	InitialMarginPosted *<InitlMrgnPstd>*	[0..1]	Amount	C1, C3	795
	VariationMarginPosted *<VartnMrgnPstd>*	[0..1]	Amount	C1, C3	796
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1, C3	796
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]			797
	InitialMarginReceived *<InitlMrgnRcvd>*	[0..1]	Amount	C1, C3	797
	VariationMarginReceived *<VartnMrgnRcvd>*	[0..1]	Amount	C1, C3	797
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1, C3	798
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	798

4.4.1.2.1.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

4.4.1.2.1.2 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODateTime" on page 1514

4.4.1.2.1.3 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

4.4.1.2.1.4 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction.

Counterparty <CtrPty> contains the following elements (see "Counterparty30" on page 1477 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1478
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		1478
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1478
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		1478

4.4.1.2.1.5 CollateralPortfolioIdentification <CollPrtflId>

Presence: [1..1]

Definition: Unique and unambiguous identification of the collateral portfolio.

Datatype: "Max52Text" on page 1519

4.4.1.2.1.6 PostedMarginOrCollateral <PstdMrgnOrColl>

Presence: [0..1]

Definition: Information on posted collateral and margin.

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following **PostedMarginOrCollateral3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPosted *<InitlMrgnPstd>*	[0..1]	Amount	C1, C3	795
	VariationMarginPosted *<VartnMrgnPstd>*	[0..1]	Amount	C1, C3	796
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1, C3	796

4.4.1.2.1.6.1 InitialMarginPosted <InitlMrgnPstd>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

4.4.1.2.1.6.2 VariationMarginPosted <VartnMrgnPstd>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

4.4.1.2.1.6.3 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

4.4.1.2.1.7 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Information on received collateral and margin.

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following **ReceivedMarginOrCollateral3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginReceived <*InitlMrgnRcvd*>	[0..1]	Amount	C1, C3	797
	VariationMarginReceived <*VartnMrgnRcvd*>	[0..1]	Amount	C1, C3	797
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1, C3	798

4.4.1.2.1.7.1 InitialMarginReceived <InitlMrgnRcvd>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

4.4.1.2.1.7.2 VariationMarginReceived <VartnMrgnRcvd>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

4.4.1.2.1.7.3 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

4.4.1.2.1.8 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C4 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1430
	Envelope *<Envlp>*	[1..1]	(External Schema)		1430

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.

4.4.1.2.2 Error <Err>

Presence: [1..1]

Definition: Indicates whether transaction was reported by mistake and need to be removed.

Error <Err> contains the following **CollateralMarginError2** elements

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		799
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		799
	Counterparty *<CtrPty>*	[1..1]	±		799
	CollateralPortfolioIdentification *<CollPrtflId>*	[1..1]	Text		800
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	800

4.4.1.2.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

4.4.1.2.2.2 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODateTime" on page 1514

4.4.1.2.2.3 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction.

Counterparty <CtrPty> contains the following elements (see "Counterparty30" on page 1477 for details)

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1478
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		1478
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1478
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		1478

4.4.1.2.2.4 CollateralPortfolioIdentification <CollPrtflId>

Presence: [1..1]

Definition: Unique and unambiguous identification of the collateral portfolio.

Datatype: "Max52Text" on page 1519

4.4.1.2.2.5 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 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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.

4.4.1.2.3 Correction <Crrctn>

Presence: [1..1]

Definition: Indicates that the report is correcting the erroneous data fields of a previously submitted position.

Correction <Crrctn> contains the following **CollateralMarginCorrection3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		801
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		801
	EventDate *<EvtDt>*	[1..1]	Date		801
	Counterparty *<CtrPty>*	[1..1]	±		801
	CollateralPortfolioIdentification *<CollPrtflId>*	[1..1]	Text		802
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]			802
	InitialMarginPosted *<InitlMrgnPstd>*	[0..1]	Amount	C1, C3	802
	VariationMarginPosted *<VartnMrgnPstd>*	[0..1]	Amount	C1, C3	803
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1, C3	803
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]			804
	InitialMarginReceived *<InitlMrgnRcvd>*	[0..1]	Amount	C1, C3	804
	VariationMarginReceived *<VartnMrgnRcvd>*	[0..1]	Amount	C1, C3	804
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1, C3	805
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	805

4.4.1.2.3.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

4.4.1.2.3.2 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODateTime" on page 1514

4.4.1.2.3.3 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

4.4.1.2.3.4 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction.

Counterparty <CtrPty> contains the following elements (see "Counterparty30" on page 1477 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1478
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		1478
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1478
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		1478

4.4.1.2.3.5 CollateralPortfolioIdentification <CollPrtflId>

Presence: [1..1]

Definition: Unique and unambiguous identification of the collateral portfolio.

Datatype: "Max52Text" on page 1519

4.4.1.2.3.6 PostedMarginOrCollateral <PstdMrgnOrColl>

Presence: [0..1]

Definition: Information on posted collateral and margin.

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following **PostedMarginOrCollateral3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPosted *<InitlMrgnPstd>*	[0..1]	Amount	C1, C3	802
	VariationMarginPosted *<VartnMrgnPstd>*	[0..1]	Amount	C1, C3	803
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1, C3	803

4.4.1.2.3.6.1 InitialMarginPosted <InitlMrgnPstd>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

4.4.1.2.3.6.2 VariationMarginPosted <VartnMrgnPstd>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

4.4.1.2.3.6.3 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

4.4.1.2.3.7 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Information on received collateral and margin.

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following **ReceivedMarginOrCollateral3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginReceived <*InitlMrgnRcvd*>	[0..1]	Amount	C1, C3	804
	VariationMarginReceived <*VartnMrgnRcvd*>	[0..1]	Amount	C1, C3	804
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1, C3	805

4.4.1.2.3.7.1 InitialMarginReceived <InitlMrgnRcvd>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

4.4.1.2.3.7.2 VariationMarginReceived <VartnMrgnRcvd>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

4.4.1.2.3.7.3 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

4.4.1.2.3.8 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C4 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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.

4.4.1.2.4 TradeUpdate <TradUpd>

Presence: [1..1]

Definition: Information on margin held as a part of a transaction.

TradeUpdate <TradUpd> contains the following **CollateralMarginMarginUpdate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		806
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		806
	EventDate *<EvtDt>*	[1..1]	Date		806
	Counterparty *<CtrPty>*	[0..1]	±		807
	CollateralPortfolioIdentification *<CollPrtflId>*	[1..1]	Text		807
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]			807
	InitialMarginPosted *<InitlMrgnPstd>*	[0..1]	Amount	C1, C3	807
	VariationMarginPosted *<VartnMrgnPstd>*	[0..1]	Amount	C1, C3	808
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1, C3	808
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]			809
	InitialMarginReceived *<InitlMrgnRcvd>*	[0..1]	Amount	C1, C3	809
	VariationMarginReceived *<VartnMrgnRcvd>*	[0..1]	Amount	C1, C3	809
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1, C3	810
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	810

4.4.1.2.4.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

4.4.1.2.4.2 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODateTime" on page 1514

4.4.1.2.4.3 EventDate <EvtDt>

Presence: [1..1]

Definition: Date for which the information contained in the report is provided.

Datatype: "ISODate" on page 1513

4.4.1.2.4.4 Counterparty <CtrPty>

Presence: [0..1]

Definition: Data specific to counterparties of the reported transaction.

Counterparty <CtrPty> contains the following elements (see "Counterparty30" on page 1477 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		1478
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		1478
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		1478
	ReportSubmittingEntity <*RptSubmitgNtty*>	[0..1]	±		1478

4.4.1.2.4.5 CollateralPortfolioIdentification <CollPrtflId>

Presence: [1..1]

Definition: Unique and unambiguous identification of the collateral portfolio.

Datatype: "Max52Text" on page 1519

4.4.1.2.4.6 PostedMarginOrCollateral <PstdMrgnOrColl>

Presence: [0..1]

Definition: Information on posted collateral and margin.

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following **PostedMarginOrCollateral3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginPosted <*InitlMrgnPstd*>	[0..1]	Amount	C1, C3	807
	VariationMarginPosted <*VartnMrgnPstd*>	[0..1]	Amount	C1, C3	808
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1, C3	808

4.4.1.2.4.6.1 InitialMarginPosted <InitlMrgnPstd>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

4.4.1.2.4.6.2 VariationMarginPosted <VartnMrgnPstd>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

4.4.1.2.4.6.3 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

4.4.1.2.4.7 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Information on received collateral and margin.

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following **ReceivedMarginOrCollateral3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginReceived *<InitlMrgnRcvd>*	[0..1]	Amount	C1, C3	809
	VariationMarginReceived *<VartnMrgnRcvd>*	[0..1]	Amount	C1, C3	809
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1, C3	810

4.4.1.2.4.7.1 InitialMarginReceived <InitlMrgnRcvd>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

4.4.1.2.4.7.2 VariationMarginReceived <VartnMrgnRcvd>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

4.4.1.2.4.7.3 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

4.4.1.2.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C4 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1430
	Envelope *<Envlp>*	[1..1]	(External Schema)		1430

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.

4.4.2 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 1430 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1430
	Envelope *<Envlp>*	[1..1]	(External Schema)		1430

Constraints

- **SupplementaryDataRule**

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

5 auth.071.001.01 SecuritiesFinancingReportingTransactionReusedCollateralDataReportV01

5.1 MessageDefinition Functionality

The SecuritiesFinancingReportingTransactionReusedCollateralDataReport message is sent by the report submitting entity to the trade repository (TR) to report the collateral reused/reinvested or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.

Outline

The SecuritiesFinancingReportingTransactionReusedCollateralDataReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. TradeData

Data concerning the reporting trade.

B. 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> <SctiesFincgRptgTxReusdCollDataRpt>	[1..1]			
	TradeData *<TradData>*	[1..1]			815
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		818
Or}	**Report** *<Rpt>*	[1..*]			818
{Or	**New** *<New>*	[1..1]			821
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		821
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		822
	CounterpartyData *<CtrPtyData>*	[1..1]	±		822
	CollateralComponent *<CollCmpnt>*	[1..*]			822
	Security *<Scty>*	[0..*]			822
	ISIN *<ISIN>*	[1..1]	IdentifierSet		823
	ReuseValue *<ReuseVal>*	[1..1]			823
{Or	**Actual** *<Actl>*	[1..1]	Amount	C1, C3	823
Or}	**Estimated** *<Estmtd>*	[1..1]	Amount	C1, C3	823
	Cash *<Csh>*	[0..*]			824
	ReinvestedCash *<RinvstdCsh>*	[1..*]			824
	Type *<Tp>*	[1..1]	CodeSet		824
	ReinvestedCashAmount *<RinvstdCshAmt>*	[1..1]	Amount	C1, C3	825
	CashReinvestmentRate *<CshRinvstmtRate>*	[1..1]	Rate		825
	EventDay *<EvtDay>*	[1..1]	Date		825
	FundingSource *<FndgSrc>*	[0..*]			825
	Type *<Tp>*	[1..1]	CodeSet		826
	MarketValue *<MktVal>*	[1..1]	Amount	C1, C3	826
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	827
Or	**Error** *<Err>*	[1..1]			827
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		827
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		827
	CounterpartyData *<CtrPtyData>*	[1..1]	±		828
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	828

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Correction** *<Crrctn>*	[1..1]			828
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		829
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		829
	CounterpartyData *<CtrPtyData>*	[1..1]	±		829
	CollateralComponent *<CollCmpnt>*	[1..*]			830
	Security *<Scty>*	[0..*]			830
	ISIN *<ISIN>*	[1..1]	IdentifierSet		830
	ReuseValue *<ReuseVal>*	[1..1]			831
{Or	**Actual** *<Actl>*	[1..1]	Amount	C1, C3	831
Or}	**Estimated** *<Estmtd>*	[1..1]	Amount	C1, C3	831
	Cash *<Csh>*	[0..*]			832
	ReinvestedCash *<RinvstdCsh>*	[1..*]			832
	Type *<Tp>*	[1..1]	CodeSet		832
	ReinvestedCashAmount *<RinvstdCshAmt>*	[1..1]	Amount	C1, C3	833
	CashReinvestmentRate *<CshRinvstmtRate>*	[1..1]	Rate		833
	EventDay *<EvtDay>*	[1..1]	Date		833
	FundingSource *<FndgSrc>*	[0..*]			833
	Type *<Tp>*	[1..1]	CodeSet		834
	MarketValue *<MktVal>*	[1..1]	Amount	C1, C3	834
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	834
Or}	**CollateralReuseUpdate** *<CollReuseUpd>*	[1..1]			835
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		836
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		836
	CounterpartyData *<CtrPtyData>*	[1..1]	±		836
	CollateralComponent *<CollCmpnt>*	[1..*]			837
	Security *<Scty>*	[0..*]			837
	ISIN *<ISIN>*	[1..1]	IdentifierSet		837
	ReuseValue *<ReuseVal>*	[1..1]			838
{Or	**Actual** *<Actl>*	[1..1]	Amount	C1, C3	838
Or}	**Estimated** *<Estmtd>*	[1..1]	Amount	C1, C3	838
	Cash *<Csh>*	[0..*]			839

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReinvestedCash <*RinvstdCsh*>	[1..*]			839
	Type <*Tp*>	[1..1]	CodeSet		839
	ReinvestedCashAmount <*RinvstdCshAmt*>	[1..1]	Amount	C1, C3	840
	CashReinvestmentRate <*CshRinvstmtRate*>	[1..1]	Rate		840
	EventDay <*EvtDay*>	[1..1]	Date		840
	FundingSource <*FndgSrc*>	[0..*]			840
	Type <*Tp*>	[1..1]	CodeSet		841
	MarketValue <*MktVal*>	[1..1]	Amount	C1, C3	841
	SupplementaryData <*SplmtryData*>	[0..*]	±	C4	841
	SupplementaryData <*SplmtryData*>	[0..*]	±	C4	842

5.3 Constraints

C1 ActiveOrHistoricCurrency

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

C2 AnyBIC

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

C3 CurrencyAmount

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

Note: The decimal separator is a dot.

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 TradeData <TradData>

Presence: [1..1]

Definition: Data concerning the reporting trade.

TradeData <TradData> contains one of the following **TradeData9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** <DataSetActn>	[1..1]	CodeSet		818
Or}	**Report** <Rpt>	[1..*]			818
{Or	**New** <New>	[1..1]			821
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		821
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		822
	CounterpartyData <CtrPtyData>	[1..1]	±		822
	CollateralComponent <CollCmpnt>	[1..*]			822
	Security <Scty>	[0..*]			822
	ISIN <ISIN>	[1..1]	IdentifierSet		823
	ReuseValue <ReuseVal>	[1..1]			823
{Or	**Actual** <Actl>	[1..1]	Amount	C1, C3	823
Or}	**Estimated** <Estmtd>	[1..1]	Amount	C1, C3	823
	Cash <Csh>	[0..*]			824
	ReinvestedCash <RinvstdCsh>	[1..*]			824
	Type <Tp>	[1..1]	CodeSet		824
	ReinvestedCashAmount <RinvstdCshAmt>	[1..1]	Amount	C1, C3	825
	CashReinvestmentRate <CshRinvstmtRate>	[1..1]	Rate		825
	EventDay <EvtDay>	[1..1]	Date		825
	FundingSource <FndgSrc>	[0..*]			825
	Type <Tp>	[1..1]	CodeSet		826
	MarketValue <MktVal>	[1..1]	Amount	C1, C3	826
	SupplementaryData <SplmtryData>	[0..*]	±	C4	827
Or	**Error** <Err>	[1..1]			827
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		827
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		827
	CounterpartyData <CtrPtyData>	[1..1]	±		828
	SupplementaryData <SplmtryData>	[0..*]	±	C4	828
Or	**Correction** <Crrctn>	[1..1]			828
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		829
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		829
	CounterpartyData <CtrPtyData>	[1..1]	±		829

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralComponent <CollCmpnt>	[1..*]			830
	Security <Scty>	[0..*]			830
	ISIN <ISIN>	[1..1]	IdentifierSet		830
	ReuseValue <ReuseVal>	[1..1]			831
{Or	**Actual** <Actl>	[1..1]	Amount	C1, C3	831
Or}	**Estimated** <Estmtd>	[1..1]	Amount	C1, C3	831
	Cash <Csh>	[0..*]			832
	ReinvestedCash <RinvstdCsh>	[1..*]			832
	Type <Tp>	[1..1]	CodeSet		832
	ReinvestedCashAmount <RinvstdCshAmt>	[1..1]	Amount	C1, C3	833
	CashReinvestmentRate <CshRinvstmtRate>	[1..1]	Rate		833
	EventDay <EvtDay>	[1..1]	Date		833
	FundingSource <FndgSrc>	[0..*]			833
	Type <Tp>	[1..1]	CodeSet		834
	MarketValue <MktVal>	[1..1]	Amount	C1, C3	834
	SupplementaryData <SplmtryData>	[0..*]	±	C4	834
Or}	**CollateralReuseUpdate** <CollReuseUpd>	[1..1]			835
	TechnicalRecordIdentification <TechRcrdId>	[0..1]	Text		836
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		836
	CounterpartyData <CtrPtyData>	[1..1]	±		836
	CollateralComponent <CollCmpnt>	[1..*]			837
	Security <Scty>	[0..*]			837
	ISIN <ISIN>	[1..1]	IdentifierSet		837
	ReuseValue <ReuseVal>	[1..1]			838
{Or	**Actual** <Actl>	[1..1]	Amount	C1, C3	838
Or}	**Estimated** <Estmtd>	[1..1]	Amount	C1, C3	838
	Cash <Csh>	[0..*]			839
	ReinvestedCash <RinvstdCsh>	[1..*]			839
	Type <Tp>	[1..1]	CodeSet		839
	ReinvestedCashAmount <RinvstdCshAmt>	[1..1]	Amount	C1, C3	840
	CashReinvestmentRate <CshRinvstmtRate>	[1..1]	Rate		840

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	EventDay <*EvtDay*>	[1..1]	Date		840
	FundingSource <*FndgSrc*>	[0..*]			840
	Type <*Tp*>	[1..1]	CodeSet		841
	MarketValue <*MktVal*>	[1..1]	Amount	C1, C3	841
	SupplementaryData <*SplmtryData*>	[0..*]	±	C4	841

5.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to ESMA as per daily submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1507

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

5.4.1.2 Report <Rpt>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

Report <Rpt> contains one of the following **ReuseDataReport3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**New** *<New>*	[1..1]			821
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		821
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		822
	CounterpartyData *<CtrPtyData>*	[1..1]	±		822
	CollateralComponent *<CollCmpnt>*	[1..*]			822
	Security *<Scty>*	[0..*]			822
	ISIN *<ISIN>*	[1..1]	IdentifierSet		823
	ReuseValue *<ReuseVal>*	[1..1]			823
{Or	**Actual** *<Actl>*	[1..1]	Amount	C1, C3	823
Or}	**Estimated** *<Estmtd>*	[1..1]	Amount	C1, C3	823
	Cash *<Csh>*	[0..*]			824
	ReinvestedCash *<RinvstdCsh>*	[1..*]			824
	Type *<Tp>*	[1..1]	CodeSet		824
	ReinvestedCashAmount *<RinvstdCshAmt>*	[1..1]	Amount	C1, C3	825
	CashReinvestmentRate *<CshRinvstmtRate>*	[1..1]	Rate		825
	EventDay *<EvtDay>*	[1..1]	Date		825
	FundingSource *<FndgSrc>*	[0..*]			825
	Type *<Tp>*	[1..1]	CodeSet		826
	MarketValue *<MktVal>*	[1..1]	Amount	C1, C3	826
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	827
Or	**Error** *<Err>*	[1..1]			827
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		827
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		827
	CounterpartyData *<CtrPtyData>*	[1..1]	±		828
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	828
Or	**Correction** *<Crrctn>*	[1..1]			828
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		829
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		829
	CounterpartyData *<CtrPtyData>*	[1..1]	±		829
	CollateralComponent *<CollCmpnt>*	[1..*]			830
	Security *<Scty>*	[0..*]			830

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN *<ISIN>*	[1..1]	IdentifierSet		830
	ReuseValue *<ReuseVal>*	[1..1]			831
{Or	**Actual** *<Actl>*	[1..1]	Amount	C1, C3	831
Or}	**Estimated** *<Estmtd>*	[1..1]	Amount	C1, C3	831
	Cash *<Csh>*	[0..*]			832
	ReinvestedCash *<RinvstdCsh>*	[1..*]			832
	Type *<Tp>*	[1..1]	CodeSet		832
	ReinvestedCashAmount *<RinvstdCshAmt>*	[1..1]	Amount	C1, C3	833
	CashReinvestmentRate *<CshRinvstmtRate>*	[1..1]	Rate		833
	EventDay *<EvtDay>*	[1..1]	Date		833
	FundingSource *<FndgSrc>*	[0..*]			833
	Type *<Tp>*	[1..1]	CodeSet		834
	MarketValue *<MktVal>*	[1..1]	Amount	C1, C3	834
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	834
Or}	**CollateralReuseUpdate** *<CollReuseUpd>*	[1..1]			835
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		836
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		836
	CounterpartyData *<CtrPtyData>*	[1..1]	±		836
	CollateralComponent *<CollCmpnt>*	[1..*]			837
	Security *<Scty>*	[0..*]			837
	ISIN *<ISIN>*	[1..1]	IdentifierSet		837
	ReuseValue *<ReuseVal>*	[1..1]			838
{Or	**Actual** *<Actl>*	[1..1]	Amount	C1, C3	838
Or}	**Estimated** *<Estmtd>*	[1..1]	Amount	C1, C3	838
	Cash *<Csh>*	[0..*]			839
	ReinvestedCash *<RinvstdCsh>*	[1..*]			839
	Type *<Tp>*	[1..1]	CodeSet		839
	ReinvestedCashAmount *<RinvstdCshAmt>*	[1..1]	Amount	C1, C3	840
	CashReinvestmentRate *<CshRinvstmtRate>*	[1..1]	Rate		840
	EventDay *<EvtDay>*	[1..1]	Date		840
	FundingSource *<FndgSrc>*	[0..*]			840

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[1..1]	CodeSet		841
	MarketValue *<MktVal>*	[1..1]	Amount	C1, C3	841
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	841

5.4.1.2.1 New <New>

Presence: [1..1]

Definition: Indicates whether transaction is reported for the first time.

New <New> contains the following **ReuseDataReportNew3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		821
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		822
	CounterpartyData *<CtrPtyData>*	[1..1]	±		822
	CollateralComponent *<CollCmpnt>*	[1..*]			822
	Security *<Scty>*	[0..*]			822
	ISIN *<ISIN>*	[1..1]	IdentifierSet		823
	ReuseValue *<ReuseVal>*	[1..1]			823
{Or	**Actual** *<Actl>*	[1..1]	Amount	C1, C3	823
Or}	**Estimated** *<Estmtd>*	[1..1]	Amount	C1, C3	823
	Cash *<Csh>*	[0..*]			824
	ReinvestedCash *<RinvstdCsh>*	[1..*]			824
	Type *<Tp>*	[1..1]	CodeSet		824
	ReinvestedCashAmount *<RinvstdCshAmt>*	[1..1]	Amount	C1, C3	825
	CashReinvestmentRate *<CshRinvstmtRate>*	[1..1]	Rate		825
	EventDay *<EvtDay>*	[1..1]	Date		825
	FundingSource *<FndgSrc>*	[0..*]			825
	Type *<Tp>*	[1..1]	CodeSet		826
	MarketValue *<MktVal>*	[1..1]	Amount	C1, C3	826
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	827

5.4.1.2.1.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

5.4.1.2.1.2 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the entitled receiver.

Datatype: "ISODateTime" on page 1514

5.4.1.2.1.3 CounterpartyData <CtrPtyData>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyData <CtrPtyData> contains the following elements (see "CounterpartyData46" on page 1476 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		1476
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		1477
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		1477

5.4.1.2.1.4 CollateralComponent <CollCmpnt>

Presence: [1..*]

Definition: Provides the details of the security or cash pledged as collateral.

CollateralComponent <CollCmpnt> contains the following **CollateralType12** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]			822
	ISIN <*ISIN*>	[1..1]	IdentifierSet		823
	ReuseValue <*ReuseVal*>	[1..1]			823
{Or	**Actual** <*Actl*>	[1..1]	Amount	C1, C3	823
Or}	**Estimated** <*Estmtd*>	[1..1]	Amount	C1, C3	823
	Cash <*Csh*>	[0..*]			824
	ReinvestedCash <*RinvstdCsh*>	[1..*]			824
	Type <*Tp*>	[1..1]	CodeSet		824
	ReinvestedCashAmount <*RinvstdCshAmt*>	[1..1]	Amount	C1, C3	825
	CashReinvestmentRate <*CshRinvstmtRate*>	[1..1]	Rate		825

5.4.1.2.1.4.1 Security <Scty>

Presence: [0..*]

Definition: Provides the details of the security pledged as collateral.

Security <Scty> contains the following **SecurityReuseData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[1..1]	IdentifierSet		823
	ReuseValue <*ReuseVal*>	[1..1]			823
{Or	**Actual** <*Actl*>	[1..1]	Amount	C1, C3	823
Or}	**Estimated** <*Estmtd*>	[1..1]	Amount	C1, C3	823

5.4.1.2.1.4.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: Identifier of the security used as collateral.

Datatype: "ISINOct2015Identifier" on page 1515

5.4.1.2.1.4.1.2 ReuseValue <ReuseVal>

Presence: [1..1]

Definition: Indication whether reused value is actual or estimated.

ReuseValue <ReuseVal> contains one of the following **ReuseValue1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Actual** <*Actl*>	[1..1]	Amount	C1, C3	823
Or}	**Estimated** <*Estmtd*>	[1..1]	Amount	C1, C3	823

5.4.1.2.1.4.1.2.1 Actual <Actl>

Presence: [1..1]

Definition: Total value of the collateral reused when it can be defined at the transaction level.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

5.4.1.2.1.4.1.2.2 Estimated <Estmtd>

Presence: [1..1]

Definition: In the case when the actual value of reused collateral is unknown or cannot be calculated, an estimate value of reuse at individual financial instrument level calculated.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

5.4.1.2.1.4.2 Cash <Csh>

Presence: [0..*]

Definition: Provides details on the type and amount of the cash reinvestment in a given currency and the average interest rate received.

Cash <Csh> contains the following **CashReuseData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReinvestedCash <*RinvstdCsh*>	[1..*]			824
	Type <*Tp*>	[1..1]	CodeSet		824
	ReinvestedCashAmount <*RinvstdCshAmt*>	[1..1]	Amount	C1, C3	825
	CashReinvestmentRate <*CshRinvstmtRate*>	[1..1]	Rate		825

5.4.1.2.1.4.2.1 ReinvestedCash <RinvstdCsh>

Presence: [1..*]

Definition: Provides details on the type and amount of the cash reinvestment in a given currency.

ReinvestedCash <RinvstdCsh> contains the following **ReinvestedCashTypeAndAmount1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		824
	ReinvestedCashAmount <*RinvstdCshAmt*>	[1..1]	Amount	C1, C3	825

5.4.1.2.1.4.2.1.1 Type <Tp>

Presence: [1..1]

Definition: Provides details on the type of the cash reinvestment in a given currency.

Datatype: "ReinvestmentType1Code" on page 1506

CodeName	Name	Definition
OTHR	Other	Other type of reinvestment.
OCMP	OtherCommingledPool	Reinvestment type is a pool of commingled assets.
MMFT	RegisteredMoneyMarketFund	Reinvestment type is registered money market fund that is a public debt constant net asset value money market fund, low volatility net asset value money market fund or variable net asset value money market fund.
REPM	RepurchaseAgreementMarket	Reinvestment type is market where repurchase agreements are traded.
SDPU	SecuritiesDirectPurchase	Reinvestment type is direct purchase of securities.

5.4.1.2.1.4.2.1.2 ReinvestedCashAmount <RinvstdCshAmt>

Presence: [1..1]

Definition: Provides details on the amount of the cash reinvestment in a given currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

5.4.1.2.1.4.2.2 CashReinvestmentRate <CshRinvstmtRate>

Presence: [1..1]

Definition: Average interest rate received on cash collateral reinvestment by the lender for reinvestment of cash collateral.

Datatype: "PercentageRate" on page 1517

5.4.1.2.1.5 EventDay <EvtDay>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

5.4.1.2.1.6 FundingSource <FndgSrc>

Presence: [0..*]

Definition: Information on funding sources used to finance margin loans.

FundingSource <FndgSrc> contains the following **FundingSource1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		826
	MarketValue <*MktVal*>	[1..1]	Amount	C1, C3	826

5.4.1.2.1.6.1 Type <Tp>

Presence: [1..1]

Definition: Type of a funding used.

Datatype: "FundingSourceType1Code" on page 1500

CodeName	Name	Definition
SECL	CashCollateralFromSecuritiesLending	Type of a funding source is cash collateral from securities lending.
FREE	FreeCredits	Type of a funding source is free credits.
OTHR	Other	Other type of a funding source.
BSHS	ProceedsFromBrokerShortSales	Type of a funding source is proceeds from broker short sales.
CSHS	ProceedsFromCustomerShortSales	Type of a funding source is proceeds from customer short sales.
REPO	RepoOrBSB	Type of a funding source is repo or buy sell back.
UBOR	UnsecuredBorrowing	Type of a funding source is unsecured borrowing.

5.4.1.2.1.6.2 MarketValue <MktVal>

Presence: [1..1]

Definition: Market value of funding sources in base currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

5.4.1.2.1.7 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C4 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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.

5.4.1.2.2 Error <Err>

Presence: [1..1]

Definition: Indicates a cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to reporting requirements but was reported to a trade repository by mistake.

Error <Err> contains the following **ReuseDataReportError3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		827
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		827
	CounterpartyData <*CtrPtyData*>	[1..1]	±		828
	SupplementaryData <*SplmtryData*>	[0..*]	±	C4	828

5.4.1.2.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

5.4.1.2.2.2 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the entitled receiver.

Datatype: "ISODateTime" on page 1514

5.4.1.2.2.3 CounterpartyData <CtrPtyData>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyData <CtrPtyData> contains the following elements (see "CounterpartyData46" on page 1476 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		1476
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		1477
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		1477

5.4.1.2.2.4 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C4 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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.

5.4.1.2.3 Correction <Crrctn>

Presence: [1..1]

Definition: Indicates that the report is correcting the erroneous data fields of a previously submitted position.

Correction <Crrctn> contains the following **ReuseDataReportCorrection7** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		829
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		829
	CounterpartyData *<CtrPtyData>*	[1..1]	±		829
	CollateralComponent *<CollCmpnt>*	[1..*]			830
	Security *<Scty>*	[0..*]			830
	ISIN *<ISIN>*	[1..1]	IdentifierSet		830
	ReuseValue *<ReuseVal>*	[1..1]			831
{Or	**Actual** *<Actl>*	[1..1]	Amount	C1, C3	831
Or}	**Estimated** *<Estmtd>*	[1..1]	Amount	C1, C3	831
	Cash *<Csh>*	[0..*]			832
	ReinvestedCash *<RinvstdCsh>*	[1..*]			832
	Type *<Tp>*	[1..1]	CodeSet		832
	ReinvestedCashAmount *<RinvstdCshAmt>*	[1..1]	Amount	C1, C3	833
	CashReinvestmentRate *<CshRinvstmtRate>*	[1..1]	Rate		833
	EventDay *<EvtDay>*	[1..1]	Date		833
	FundingSource *<FndgSrc>*	[0..*]			833
	Type *<Tp>*	[1..1]	CodeSet		834
	MarketValue *<MktVal>*	[1..1]	Amount	C1, C3	834
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	834

5.4.1.2.3.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

5.4.1.2.3.2 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the entitled receiver.

Datatype: "ISODateTime" on page 1514

5.4.1.2.3.3 CounterpartyData <CtrPtyData>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyData <CtrPtyData> contains the following elements (see "CounterpartyData46" on page 1476 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		1476
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		1477
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		1477

5.4.1.2.3.4 CollateralComponent <CollCmpnt>

Presence: [1..*]

Definition: Provides the details of the security or cash pledged as collateral.

CollateralComponent <CollCmpnt> contains the following **CollateralType12** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]			830
	ISIN <*ISIN*>	[1..1]	IdentifierSet		830
	ReuseValue <*ReuseVal*>	[1..1]			831
{Or	**Actual** <*Actl*>	[1..1]	Amount	C1, C3	831
Or}	**Estimated** <*Estmtd*>	[1..1]	Amount	C1, C3	831
	Cash <*Csh*>	[0..*]			832
	ReinvestedCash <*RinvstdCsh*>	[1..*]			832
	Type <*Tp*>	[1..1]	CodeSet		832
	ReinvestedCashAmount <*RinvstdCshAmt*>	[1..1]	Amount	C1, C3	833
	CashReinvestmentRate <*CshRinvstmtRate*>	[1..1]	Rate		833

5.4.1.2.3.4.1 Security <Scty>

Presence: [0..*]

Definition: Provides the details of the security pledged as collateral.

Security <Scty> contains the following **SecurityReuseData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[1..1]	IdentifierSet		830
	ReuseValue <*ReuseVal*>	[1..1]			831
{Or	**Actual** <*Actl*>	[1..1]	Amount	C1, C3	831
Or}	**Estimated** <*Estmtd*>	[1..1]	Amount	C1, C3	831

5.4.1.2.3.4.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: Identifier of the security used as collateral.

Datatype: "ISINOct2015Identifier" on page 1515

5.4.1.2.3.4.1.2 ReuseValue <ReuseVal>

Presence: [1..1]

Definition: Indication whether reused value is actual or estimated.

ReuseValue <ReuseVal> contains one of the following **ReuseValue1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Actual** <*Actl*>	[1..1]	Amount	C1, C3	831
Or}	**Estimated** <*Estmtd*>	[1..1]	Amount	C1, C3	831

5.4.1.2.3.4.1.2.1 Actual <Actl>

Presence: [1..1]

Definition: Total value of the collateral reused when it can be defined at the transaction level.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

5.4.1.2.3.4.1.2.2 Estimated <Estmtd>

Presence: [1..1]

Definition: In the case when the actual value of reused collateral is unknown or cannot be calculated, an estimate value of reuse at individual financial instrument level calculated.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

5.4.1.2.3.4.2 Cash <Csh>

Presence: [0..*]

Definition: Provides details on the type and amount of the cash reinvestment in a given currency and the average interest rate received.

Cash <Csh> contains the following **CashReuseData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReinvestedCash <*RinvstdCsh*>	[1..*]			832
	Type <*Tp*>	[1..1]	CodeSet		832
	ReinvestedCashAmount <*RinvstdCshAmt*>	[1..1]	Amount	C1, C3	833
	CashReinvestmentRate <*CshRinvstmtRate*>	[1..1]	Rate		833

5.4.1.2.3.4.2.1 ReinvestedCash <RinvstdCsh>

Presence: [1..*]

Definition: Provides details on the type and amount of the cash reinvestment in a given currency.

ReinvestedCash <RinvstdCsh> contains the following **ReinvestedCashTypeAndAmount1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		832
	ReinvestedCashAmount <*RinvstdCshAmt*>	[1..1]	Amount	C1, C3	833

5.4.1.2.3.4.2.1.1 Type <Tp>

Presence: [1..1]

Definition: Provides details on the type of the cash reinvestment in a given currency.

Datatype: "ReinvestmentType1Code" on page 1506

CodeName	Name	Definition
OTHR	Other	Other type of reinvestment.
OCMP	OtherCommingledPool	Reinvestment type is a pool of commingled assets.
MMFT	RegisteredMoneyMarketFund	Reinvestment type is registered money market fund that is a public debt constant net asset value money market fund, low volatility net asset value money market fund or variable net asset value money market fund.

CodeName	Name	Definition
REPM	RepurchaseAgreementMarket	Reinvestment type is market where repurchase agreements are traded.
SDPU	SecuritiesDirectPurchase	Reinvestment type is direct purchase of securities.

5.4.1.2.3.4.2.1.2 ReinvestedCashAmount <RinvstdCshAmt>

Presence: [1..1]

Definition: Provides details on the amount of the cash reinvestment in a given currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

5.4.1.2.3.4.2.2 CashReinvestmentRate <CshRinvstmtRate>

Presence: [1..1]

Definition: Average interest rate received on cash collateral reinvestment by the lender for reinvestment of cash collateral.

Datatype: "PercentageRate" on page 1517

5.4.1.2.3.5 EventDay <EvtDay>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

5.4.1.2.3.6 FundingSource <FndgSrc>

Presence: [0..*]

Definition: Information on funding sources used to finance margin loans.

FundingSource <FndgSrc> contains the following **FundingSource1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		834
	MarketValue <*MktVal*>	[1..1]	Amount	C1, C3	834

5.4.1.2.3.6.1 Type <Tp>

Presence: [1..1]

Definition: Type of a funding used.

Datatype: "FundingSourceType1Code" on page 1500

CodeName	Name	Definition
SECL	CashCollateralFromSecuritiesLending	Type of a funding source is cash collateral from securities lending.
FREE	FreeCredits	Type of a funding source is free credits.
OTHR	Other	Other type of a funding source.
BSHS	ProceedsFromBrokerShortSales	Type of a funding source is proceeds from broker short sales.
CSHS	ProceedsFromCustomerShortSales	Type of a funding source is proceeds from customer short sales.
REPO	RepoOrBSB	Type of a funding source is repo or buy sell back.
UBOR	UnsecuredBorrowing	Type of a funding source is unsecured borrowing.

5.4.1.2.3.6.2 MarketValue <MktVal>

Presence: [1..1]

Definition: Market value of funding sources in base currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

5.4.1.2.3.7 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C4 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1430
	Envelope *<Envlp>*	[1..1]	(External Schema)		1430

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.

5.4.1.2.4 CollateralReuseUpdate <CollReuseUpd>

Presence: [1..1]

Definition: Information on collateral reusability for multiple transactions.

CollateralReuseUpdate <CollReuseUpd> contains the following **ReuseDataReportCorrection7** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		836
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		836
	CounterpartyData *<CtrPtyData>*	[1..1]	±		836
	CollateralComponent *<CollCmpnt>*	[1..*]			837
	Security *<Scty>*	[0..*]			837
	ISIN *<ISIN>*	[1..1]	IdentifierSet		837
	ReuseValue *<ReuseVal>*	[1..1]			838
{Or	**Actual** *<Actl>*	[1..1]	Amount	C1, C3	838
Or}	**Estimated** *<Estmtd>*	[1..1]	Amount	C1, C3	838
	Cash *<Csh>*	[0..*]			839
	ReinvestedCash *<RinvstdCsh>*	[1..*]			839
	Type *<Tp>*	[1..1]	CodeSet		839
	ReinvestedCashAmount *<RinvstdCshAmt>*	[1..1]	Amount	C1, C3	840
	CashReinvestmentRate *<CshRinvstmtRate>*	[1..1]	Rate		840
	EventDay *<EvtDay>*	[1..1]	Date		840
	FundingSource *<FndgSrc>*	[0..*]			840
	Type *<Tp>*	[1..1]	CodeSet		841
	MarketValue *<MktVal>*	[1..1]	Amount	C1, C3	841
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	841

5.4.1.2.4.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

5.4.1.2.4.2 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the entitled receiver.

Datatype: "ISODateTime" on page 1514

5.4.1.2.4.3 CounterpartyData <CtrPtyData>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyData <CtrPtyData> contains the following elements (see "CounterpartyData46" on page 1476 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		1476
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		1477
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		1477

5.4.1.2.4.4 CollateralComponent <CollCmpnt>

Presence: [1..*]

Definition: Provides the details of the security or cash pledged as collateral.

CollateralComponent <CollCmpnt> contains the following **CollateralType12** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]			837
	ISIN <*ISIN*>	[1..1]	IdentifierSet		837
	ReuseValue <*ReuseVal*>	[1..1]			838
{Or	**Actual** <*Actl*>	[1..1]	Amount	C1, C3	838
Or}	**Estimated** <*Estmtd*>	[1..1]	Amount	C1, C3	838
	Cash <*Csh*>	[0..*]			839
	ReinvestedCash <*RinvstdCsh*>	[1..*]			839
	Type <*Tp*>	[1..1]	CodeSet		839
	ReinvestedCashAmount <*RinvstdCshAmt*>	[1..1]	Amount	C1, C3	840
	CashReinvestmentRate <*CshRinvstmtRate*>	[1..1]	Rate		840

5.4.1.2.4.4.1 Security <Scty>

Presence: [0..*]

Definition: Provides the details of the security pledged as collateral.

Security <Scty> contains the following **SecurityReuseData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[1..1]	IdentifierSet		837
	ReuseValue <*ReuseVal*>	[1..1]			838
{Or	**Actual** <*Actl*>	[1..1]	Amount	C1, C3	838
Or}	**Estimated** <*Estmtd*>	[1..1]	Amount	C1, C3	838

5.4.1.2.4.4.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: Identifier of the security used as collateral.

Datatype: "ISINOct2015Identifier" on page 1515

5.4.1.2.4.4.1.2 ReuseValue <ReuseVal>

Presence: [1..1]

Definition: Indication whether reused value is actual or estimated.

ReuseValue <ReuseVal> contains one of the following **ReuseValue1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Actual** <*Actl*>	[1..1]	Amount	C1, C3	838
Or}	**Estimated** <*Estmtd*>	[1..1]	Amount	C1, C3	838

5.4.1.2.4.4.1.2.1 Actual <Actl>

Presence: [1..1]

Definition: Total value of the collateral reused when it can be defined at the transaction level.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

5.4.1.2.4.4.1.2.2 Estimated <Estmtd>

Presence: [1..1]

Definition: In the case when the actual value of reused collateral is unknown or cannot be calculated, an estimate value of reuse at individual financial instrument level calculated.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

5.4.1.2.4.4.2 Cash <Csh>

Presence: [0..*]

Definition: Provides details on the type and amount of the cash reinvestment in a given currency and the average interest rate received.

Cash <Csh> contains the following **CashReuseData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReinvestedCash <*RinvstdCsh*>	[1..*]			839
	Type <*Tp*>	[1..1]	CodeSet		839
	ReinvestedCashAmount <*RinvstdCshAmt*>	[1..1]	Amount	C1, C3	840
	CashReinvestmentRate <*CshRinvstmtRate*>	[1..1]	Rate		840

5.4.1.2.4.4.2.1 ReinvestedCash <RinvstdCsh>

Presence: [1..*]

Definition: Provides details on the type and amount of the cash reinvestment in a given currency.

ReinvestedCash <RinvstdCsh> contains the following **ReinvestedCashTypeAndAmount1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		839
	ReinvestedCashAmount <*RinvstdCshAmt*>	[1..1]	Amount	C1, C3	840

5.4.1.2.4.4.2.1.1 Type <Tp>

Presence: [1..1]

Definition: Provides details on the type of the cash reinvestment in a given currency.

Datatype: "ReinvestmentType1Code" on page 1506

CodeName	Name	Definition
OTHR	Other	Other type of reinvestment.
OCMP	OtherCommingledPool	Reinvestment type is a pool of commingled assets.
MMFT	RegisteredMoneyMarketFund	Reinvestment type is registered money market fund that is a public debt constant net asset value money market fund, low volatility net asset value money market fund or variable net asset value money market fund.

CodeName	Name	Definition
REPM	RepurchaseAgreementMarket	Reinvestment type is market where repurchase agreements are traded.
SDPU	SecuritiesDirectPurchase	Reinvestment type is direct purchase of securities.

5.4.1.2.4.4.2.1.2 ReinvestedCashAmount <RinvstdCshAmt>

Presence: [1..1]

Definition: Provides details on the amount of the cash reinvestment in a given currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

5.4.1.2.4.4.2.2 CashReinvestmentRate <CshRinvstmtRate>

Presence: [1..1]

Definition: Average interest rate received on cash collateral reinvestment by the lender for reinvestment of cash collateral.

Datatype: "PercentageRate" on page 1517

5.4.1.2.4.5 EventDay <EvtDay>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

5.4.1.2.4.6 FundingSource <FndgSrc>

Presence: [0..*]

Definition: Information on funding sources used to finance margin loans.

FundingSource <FndgSrc> contains the following **FundingSource1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		841
	MarketValue <*MktVal*>	[1..1]	Amount	C1, C3	841

5.4.1.2.4.6.1 Type <Tp>

Presence: [1..1]

Definition: Type of a funding used.

Datatype: "FundingSourceType1Code" on page 1500

CodeName	Name	Definition
SECL	CashCollateralFromSecuritiesLending	Type of a funding source is cash collateral from securities lending.
FREE	FreeCredits	Type of a funding source is free credits.
OTHR	Other	Other type of a funding source.
BSHS	ProceedsFromBrokerShortSales	Type of a funding source is proceeds from broker short sales.
CSHS	ProceedsFromCustomerShortSales	Type of a funding source is proceeds from customer short sales.
REPO	RepoOrBSB	Type of a funding source is repo or buy sell back.
UBOR	UnsecuredBorrowing	Type of a funding source is unsecured borrowing.

5.4.1.2.4.6.2 MarketValue <MktVal>

Presence: [1..1]

Definition: Market value of funding sources in base currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

5.4.1.2.4.7 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C4 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1430
	Envelope *<Envlp>*	[1..1]	(External Schema)		1430

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.

5.4.2 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 1430 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1430
	Envelope *<Envlp>*	[1..1]	(External Schema)		1430

Constraints

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

6 auth.078.001.01 SecuritiesFinancingReportingPairingRequest V01

6.1 MessageDefinition Functionality

The SecuritiesFinancingReportingPairingRequest is sent by the trade repository (TR) to the other trade repositories (TRs) in order to identify the trade repository (TR) holding information on a second leg of a given transaction.

Outline

The SecuritiesFinancingReportingPairingRequestV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. TransactionIdentification

Information related to transactions that are to be paired.

B. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

6.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <ScttiesFincgRptgPairgReq>	[1..1]			
	TransactionIdentification *<TxId>*	[1..*]			844
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		844
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		844
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		845
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		845
	AgentLender *<AgtLndr>*	[0..1]	±		845
	TripartyAgent *<TrptyAgt>*	[0..1]	±		846
	SupplementaryData *<SplmtryData>*	[0..*]	±	C2	846

6.3 Constraints

C1 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C2 SupplementaryDataRule

This component may not be used without 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..*]

Definition: Information related to transactions that are to be paired.

TransactionIdentification <TxId> contains the following **TradeTransactionIdentification4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		844
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		844
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		845
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		845
	AgentLender <*AgtLndr*>	[0..1]	±		845
	TripartyAgent <*TrptyAgt*>	[0..1]	±		846

6.4.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

6.4.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

6.4.1.3 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the counterparty.

Datatype: "Max52Text" on page 1519

6.4.1.4 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement6" on page 1373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1373
{Or	Type <*Tp*>	[1..1]	CodeSet		1373
Or}	Proprietary <*Prtry*>	[1..1]	Text		1373
	Version <*Vrsn*>	[0..1]	Text		1373
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1374

6.4.1.5 AgentLender <AgtLndr>

Presence: [0..1]

Definition: Identification of the agent lender involved in the securities lending transaction.

AgentLender <AgtLndr> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

6.4.1.6 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Identification of the third party that administers the transaction.

TripartyAgent <TrptyAgt> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

6.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C2 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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 auth.079.001.01 SecuritiesFinancingReportingTransactionStateReportV01

7.1 MessageDefinition Functionality

The SecuritiesFinancingReportingTransactionStateReport is sent by the trade repository (TR) to the other trade repository (TR) or the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the transaction.

Outline

The SecuritiesFinancingReportingTransactionStateReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. TradeData

Information related to trade state reporting.

B. 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> <SctiesFincgRptgTxStatRpt>	[1..1]			
	TradeData *<TradData>*	[1..1]			858
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		868
Or}	**State** *<Stat>*	[1..*]			868
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		878
	CounterpartyData *<CtrPtyData>*	[1..1]	±		878
	LoanData *<LnData>*	[0..1]			878
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			882
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		883
	EventDate *<EvtDt>*	[0..1]	Date		883
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		883
	ClearingStatus *<ClrSts>*	[0..1]	±		884
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		884
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		884
	ValueDate *<ValDt>*	[0..1]	Date		884
	MinimumNoticePeriod *<MinNtcePrd>*	[0..1]	Quantity		885
	EarliestCallBackDate *<EarlstCallBckDt>*	[0..1]	Date		885
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		885
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		885
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		885
	Term *<Term>*	[0..*]			886
{Or	**Open** *<Opn>*	[1..1]	CodeSet		886
Or}	**Fixed** *<Fxd>*	[1..1]			886
	MaturityDate *<MtrtyDt>*	[0..1]	Date		886
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		887
	InterestRate *<IntrstRate>*	[0..1]	±		887
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		888
	TerminationDate *<TermntnDt>*	[0..1]	Date		888
Or	**BuySellBack** *<BuySellBck>*	[1..1]			888
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		889

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	EventDate *<EvtDt>*	[1..1]	Date		889
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		889
	ClearingStatus *<ClrSts>*	[0..1]	±		890
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		890
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		890
	ValueDate *<ValDt>*	[0..1]	Date		890
	MaturityDate *<MtrtyDt>*	[0..1]	Date		891
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		891
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		891
	UnitPrice *<UnitPric>*	[0..1]			891
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			892
	Amount *<Amt>*	[1..1]	Amount	C2, C5	892
	Sign *<Sgn>*	[0..1]	Indicator		892
Or	**Percentage** *<Pctg>*	[1..1]	Rate		892
Or	**Yield** *<Yld>*	[1..1]	Rate		893
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		893
	TerminationDate *<TermntnDt>*	[0..1]	Date		893
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			893
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		895
	EventDate *<EvtDt>*	[1..1]	Date		896
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		896
	ClearingStatus *<ClrSts>*	[0..1]	±		896
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		896
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		896
	ValueDate *<ValDt>*	[0..1]	Date		897
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		897
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		897
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		897
	Term *<Term>*	[0..*]			898
{Or	**Open** *<Opn>*	[1..1]	CodeSet		898
Or}	**Fixed** *<Fxd>*	[1..1]			898

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	MaturityDate <*MtrtyDt*>	[0..1]	Date		899
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		899
	AssetType <*AsstTp*>	[0..1]			899
	Security <*Scty*>	[0..*]			901
	Identification <*Id*>	[0..1]	IdentifierSet		902
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		902
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			903
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		903
Or}	**NominalValue** <*NmnlVal*>	[1..1]			903
	Amount <*Amt*>	[1..1]	Amount	C2, C5	903
	Sign <*Sgn*>	[0..1]	Indicator		904
	UnitPrice <*UnitPric*>	[0..1]			904
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			904
	Amount <*Amt*>	[1..1]	Amount	C2, C5	905
	Sign <*Sgn*>	[0..1]	Indicator		905
Or	**Percentage** <*Pctg*>	[1..1]	Rate		905
Or	**Yield** <*Yld*>	[1..1]	Rate		905
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		905
	MarketValue <*MktVal*>	[0..1]	Amount	C2, C5	906
	Quality <*Qlty*>	[0..1]	CodeSet		906
	Maturity <*Mtrty*>	[0..1]	Date		906
	Issuer <*Issr*>	[0..1]			906
	Identification <*Id*>	[0..1]	±		907
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C4	907
	Type <*Tp*>	[0..*]			907
{Or	**Code** <*Cd*>	[1..1]	CodeSet		907
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		908
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		908
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		908
	Commodity <*Cmmdty*>	[0..*]			908
	Classification <*Clssfctn*>	[0..1]	±		909

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]			915
	Value *<Val>*	[1..1]	Quantity		915
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		915
	UnitPrice *<UnitPric>*	[0..1]			919
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			920
	Amount *<Amt>*	[1..1]	Amount	C2, C5	920
	Sign *<Sgn>*	[0..1]	Indicator		920
Or	**Percentage** *<Pctg>*	[1..1]	Rate		920
Or	**Yield** *<Yld>*	[1..1]	Rate		921
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		921
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	921
	LoanValue *<LnVal>*	[0..1]	Amount	C2, C5	921
	RebateRate *<RbtRate>*	[0..1]	±		922
	LendingFee *<LndgFee>*	[0..1]	Rate		922
	TerminationDate *<TermntnDt>*	[0..1]	Date		922
Or}	**MarginLending** *<MrgnLndg>*	[1..1]			922
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		923
	EventDate *<EvtDt>*	[1..1]	Date		923
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		923
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		923
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		923
	OutstandingMarginLoanAmount *<OutsdngMrgnLnAmt>*	[0..1]	Amount	C2, C5	924
	ShortMarketValueAmount *<ShrtMktValAmt>*	[0..1]	Amount	C2, C5	924
	MarginLoanAttribute *<MrgnLnAttr>*	[0..*]	±		924
	TerminationDate *<TermntnDt>*	[0..1]	Date		925
	CollateralData *<CollData>*	[0..1]			925
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			931
	CollateralValueDate *<CollValDt>*	[0..1]	Date		933
	AssetType *<AsstTp>*	[0..1]			933
	Security *<Scty>*	[0..*]			935
	Identification *<Id>*	[0..1]	IdentifierSet		936

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		936
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			936
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		936
Or}	**NominalValue** *<NmnlVal>*	[1..1]	Amount	C2, C5	936
	UnitPrice *<UnitPric>*	[0..1]	±		937
	MarketValue *<MktVal>*	[0..1]			937
	Amount *<Amt>*	[1..1]	Amount	C2, C5	937
	Sign *<Sgn>*	[0..1]	Indicator		937
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		938
	Quality *<Qlty>*	[0..1]	CodeSet		938
	Maturity *<Mtrty>*	[0..1]	Date		938
	Issuer *<Issr>*	[0..1]			938
	Identification *<Id>*	[0..1]	±		939
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	939
	Type *<Tp>*	[0..1]			939
{Or	**Code** *<Cd>*	[1..1]	CodeSet		939
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		940
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		940
	Cash *<Csh>*	[0..*]			940
	Amount *<Amt>*	[1..1]			940
	Amount *<Amt>*	[1..1]	Amount	C2, C5	940
	Sign *<Sgn>*	[0..1]	Indicator		941
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		941
	Commodity *<Cmmdty>*	[0..*]			941
	Classification *<Clssfctn>*	[0..1]	±		942
	Quantity *<Qty>*	[0..1]			948
	Value *<Val>*	[1..1]	Quantity		948
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		948
	UnitPrice *<UnitPric>*	[0..1]			952
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			953
	Amount *<Amt>*	[1..1]	Amount	C2, C5	953

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[0..1]	Indicator		953
Or	**Percentage** <*Pctg*>	[1..1]	Rate		953
Or	**Yield** <*Yld*>	[1..1]	Rate		954
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		954
	MarketValue <*MktVal*>	[0..1]	Amount	C2, C5	954
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		954
	BasketIdentifier <*BsktIdr*>	[0..1]	±		954
Or	**BuySellBack** <*BuySellBck*>	[1..1]			955
	CollateralValueDate <*CollValDt*>	[0..1]	Date		957
	AssetType <*AsstTp*>	[0..1]			957
	Security <*Scty*>	[0..*]			959
	Identification <*Id*>	[0..1]	IdentifierSet		960
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		960
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			960
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		960
Or}	**NominalValue** <*NmnlVal*>	[1..1]	Amount	C2, C5	960
	UnitPrice <*UnitPric*>	[0..1]	±		961
	MarketValue <*MktVal*>	[0..1]			961
	Amount <*Amt*>	[1..1]	Amount	C2, C5	961
	Sign <*Sgn*>	[0..1]	Indicator		961
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		962
	Quality <*Qlty*>	[0..1]	CodeSet		962
	Maturity <*Mtrty*>	[0..1]	Date		962
	Issuer <*Issr*>	[0..1]			962
	Identification <*Id*>	[0..1]	±		963
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C4	963
	Type <*Tp*>	[0..1]			963
{Or	**Code** <*Cd*>	[1..1]	CodeSet		963
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		964
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		964
	Cash <*Csh*>	[0..*]			964

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]			964
	Amount *<Amt>*	[1..1]	Amount	C2, C5	964
	Sign *<Sgn>*	[0..1]	Indicator		965
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		965
	Commodity *<Cmmdty>*	[0..*]			965
	Classification *<Clssfctn>*	[0..1]	±		966
	Quantity *<Qty>*	[0..1]			972
	Value *<Val>*	[1..1]	Quantity		972
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		972
	UnitPrice *<UnitPric>*	[0..1]			976
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			977
	Amount *<Amt>*	[1..1]	Amount	C2, C5	977
	Sign *<Sgn>*	[0..1]	Indicator		977
Or	**Percentage** *<Pctg>*	[1..1]	Rate		977
Or	**Yield** *<Yld>*	[1..1]	Rate		978
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		978
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	978
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		978
	BasketIdentifier *<BsktIdr>*	[0..1]	±		978
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			979
{Or	**Collateralised** *<Collsd>*	[1..1]			981
	CollateralValueDate *<CollValDt>*	[0..1]	Date		983
	AssetType *<AsstTp>*	[0..1]			983
	Security *<Scty>*	[0..*]			985
	Identification *<Id>*	[0..1]	IdentifierSet		986
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		987
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			987
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		987
Or}	**NominalValue** *<NmnlVal>*	[1..1]			987
	Amount *<Amt>*	[1..1]	Amount	C2, C5	987
	Sign *<Sgn>*	[0..1]	Indicator		988

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitPrice *<UnitPric>*	[0..1]			988
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			988
	Amount *<Amt>*	[1..1]	Amount	C2, C5	989
	Sign *<Sgn>*	[0..1]	Indicator		989
Or	**Percentage** *<Pctg>*	[1..1]	Rate		989
Or	**Yield** *<Yld>*	[1..1]	Rate		989
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		990
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	990
	Quality *<Qlty>*	[0..1]	CodeSet		990
	Maturity *<Mtrty>*	[0..1]	Date		990
	Issuer *<Issr>*	[0..1]			990
	Identification *<Id>*	[0..1]	±		991
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	991
	Type *<Tp>*	[0..*]			991
{Or	**Code** *<Cd>*	[1..1]	CodeSet		991
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		992
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		992
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		992
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		992
	Cash *<Csh>*	[0..*]			992
	Amount *<Amt>*	[1..1]			993
	Amount *<Amt>*	[1..1]	Amount	C2, C5	993
	Sign *<Sgn>*	[0..1]	Indicator		993
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		994
	Commodity *<Cmmdty>*	[0..*]			994
	Classification *<Clssfctn>*	[0..1]	±		994
	Quantity *<Qty>*	[0..1]			1000
	Value *<Val>*	[1..1]	Quantity		1000
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		1000
	UnitPrice *<UnitPric>*	[0..1]			1004
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1005

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C5	1005
	Sign *<Sgn>*	[0..1]	Indicator		1005
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1005
Or	**Yield** *<Yld>*	[1..1]	Rate		1006
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1006
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	1006
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		1006
	BasketIdentifier *<BsktIdr>*	[0..1]	±		1006
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		1007
Or}	**MarginLending** *<MrgnLndg>*	[1..*]			1007
	Identification *<Id>*	[0..1]	IdentifierSet		1008
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		1009
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			1009
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		1009
Or}	**NominalValue** *<NmnlVal>*	[1..1]			1009
	Amount *<Amt>*	[1..1]	Amount	C2, C5	1009
	Sign *<Sgn>*	[0..1]	Indicator		1010
	UnitPrice *<UnitPric>*	[0..1]			1010
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1010
	Amount *<Amt>*	[1..1]	Amount	C2, C5	1011
	Sign *<Sgn>*	[0..1]	Indicator		1011
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1011
Or	**Yield** *<Yld>*	[1..1]	Rate		1011
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1012
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	1012
	Quality *<Qlty>*	[0..1]	CodeSet		1012
	Maturity *<Mtrty>*	[0..1]	Date		1012
	Issuer *<Issr>*	[0..1]			1012
	Identification *<Id>*	[0..1]	±		1013
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	1013
	Type *<Tp>*	[0..*]			1013

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1013
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1014
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		1014
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		1014
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		1014
	ReconciliationFlag <*RcncltnFlg*>	[0..1]			1014
	ReportType <*RptTp*>	[0..1]	CodeSet		1015
	BothCounterpartiesReporting <*BothCtrPtiesRptg*>	[0..1]	Indicator		1015
	PairedStatus <*PairdSts*>	[0..1]	Indicator		1015
	LoanReconciliationStatus <*LnRcncltnSts*>	[0..1]	Indicator		1015
	CollateralReconciliationStatus <*CollRcncltnSts*>	[0..1]	Indicator		1016
	ModificationStatus <*ModSts*>	[0..1]	Indicator		1016
	ContractModification <*CtrctMod*>	[1..1]			1016
	ActionType <*ActnTp*>	[1..1]	CodeSet		1016
	Level <*Lvl*>	[0..1]	CodeSet		1017
	SupplementaryData <*SplmtryData*>	[0..*]	±	C7	1017
	SupplementaryData <*SplmtryData*>	[0..*]	±	C7	1017

7.3 Constraints

C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

C2 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C3 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C4 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C5 CurrencyAmount

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

C6 NumberRule

If Number is negative, then Sign must be present.

C7 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1 TradeData <TradData>

Presence: [1..1]

Definition: Information related to trade state reporting.

TradeData <TradData> contains one of the following **TradeStateReport2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** <*DataSetActn*>	[1..1]	CodeSet		868
Or}	**State** <*Stat*>	[1..*]			868
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		878
	CounterpartyData <*CtrPtyData*>	[1..1]	±		878
	LoanData <*LnData*>	[0..1]			878
{Or	**RepurchaseTrade** <*RpTrad*>	[1..1]			882
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		883
	EventDate <*EvtDt*>	[0..1]	Date		883
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		883
	ClearingStatus <*ClrSts*>	[0..1]	±		884
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		884
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		884
	ValueDate <*ValDt*>	[0..1]	Date		884
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Quantity		885
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	Date		885
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		885
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		885
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		885
	Term <*Term*>	[0..*]			886
{Or	**Open** <*Opn*>	[1..1]	CodeSet		886
Or}	**Fixed** <*Fxd*>	[1..1]			886
	MaturityDate <*MtrtyDt*>	[0..1]	Date		886
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		887
	InterestRate <*IntrstRate*>	[0..1]	±		887
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		888
	TerminationDate <*TermntnDt*>	[0..1]	Date		888
Or	**BuySellBack** <*BuySellBck*>	[1..1]			888
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		889
	EventDate <*EvtDt*>	[1..1]	Date		889
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		889
	ClearingStatus <*ClrSts*>	[0..1]	±		890

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		890
	MasterAgreement <MstrAgrmt>	[0..1]	±		890
	ValueDate <ValDt>	[0..1]	Date		890
	MaturityDate <MtrtyDt>	[0..1]	Date		891
	GeneralCollateral <GnlColl>	[0..1]	CodeSet		891
	PrincipalAmount <PrncplAmt>	[0..1]	±		891
	UnitPrice <UnitPric>	[0..1]			891
{Or	**MonetaryValue** <MntryVal>	[1..1]			892
	Amount <Amt>	[1..1]	Amount	C2, C5	892
	Sign <Sgn>	[0..1]	Indicator		892
Or	**Percentage** <Pctg>	[1..1]	Rate		892
Or	**Yield** <Yld>	[1..1]	Rate		893
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		893
	TerminationDate <TermntnDt>	[0..1]	Date		893
Or	**SecuritiesLending** <SctiesLndg>	[1..1]			893
	UniqueTradeIdentifier <UnqTradIdr>	[0..1]	Text		895
	EventDate <EvtDt>	[1..1]	Date		896
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		896
	ClearingStatus <ClrSts>	[0..1]	±		896
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		896
	MasterAgreement <MstrAgrmt>	[0..1]	±		896
	ValueDate <ValDt>	[0..1]	Date		897
	GeneralCollateral <GnlColl>	[0..1]	CodeSet		897
	DeliveryByValue <DlvryByVal>	[0..1]	Indicator		897
	CollateralDeliveryMethod <CollDlvryMtd>	[0..1]	CodeSet		897
	Term <Term>	[0..*]			898
{Or	**Open** <Opn>	[1..1]	CodeSet		898
Or}	**Fixed** <Fxd>	[1..1]			898
	MaturityDate <MtrtyDt>	[0..1]	Date		899
	TerminationOption <TermntnOptn>	[0..1]	CodeSet		899
	AssetType <AsstTp>	[0..1]			899

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Security <Scty>	[0..*]			901
	Identification <Id>	[0..1]	IdentifierSet		902
	ClassificationType <ClssfctnTp>	[0..1]	IdentifierSet		902
	QuantityOrNominalValue <QtyOrNmnlVal>	[0..1]			903
{Or	**Quantity** <Qty>	[1..1]	Quantity		903
Or}	**NominalValue** <NmnlVal>	[1..1]			903
	Amount <Amt>	[1..1]	Amount	C2, C5	903
	Sign <Sgn>	[0..1]	Indicator		904
	UnitPrice <UnitPric>	[0..1]			904
{Or	**MonetaryValue** <MntryVal>	[1..1]			904
	Amount <Amt>	[1..1]	Amount	C2, C5	905
	Sign <Sgn>	[0..1]	Indicator		905
Or	**Percentage** <Pctg>	[1..1]	Rate		905
Or	**Yield** <Yld>	[1..1]	Rate		905
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		905
	MarketValue <MktVal>	[0..1]	Amount	C2, C5	906
	Quality <Qlty>	[0..1]	CodeSet		906
	Maturity <Mtrty>	[0..1]	Date		906
	Issuer <Issr>	[0..1]			906
	Identification <Id>	[0..1]	±		907
	JurisdictionCountry <JursdctnCtry>	[1..1]	CodeSet	C4	907
	Type <Tp>	[0..*]			907
{Or	**Code** <Cd>	[1..1]	CodeSet		907
Or}	**Proprietary** <Prtry>	[1..1]	Text		908
	ExclusiveArrangement <ExclsvArrgmnt>	[0..1]	Indicator		908
	AvailableForCollateralReuse <AvlblForCollReuse>	[0..1]	Indicator		908
	Commodity <Cmmdty>	[0..*]			908
	Classification <Clssfctn>	[0..1]	±		909
	Quantity <Qty>	[0..1]			915
	Value <Val>	[1..1]	Quantity		915
	UnitOfMeasure <UnitOfMeasr>	[1..1]	CodeSet		915

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitPrice *<UnitPric>*	[0..1]			919
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			920
	Amount *<Amt>*	[1..1]	Amount	C2, C5	920
	Sign *<Sgn>*	[0..1]	Indicator		920
Or	**Percentage** *<Pctg>*	[1..1]	Rate		920
Or	**Yield** *<Yld>*	[1..1]	Rate		921
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		921
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	921
	LoanValue *<LnVal>*	[0..1]	Amount	C2, C5	921
	RebateRate *<RbtRate>*	[0..1]	±		922
	LendingFee *<LndgFee>*	[0..1]	Rate		922
	TerminationDate *<TermntnDt>*	[0..1]	Date		922
Or}	**MarginLending** *<MrgnLndg>*	[1..1]			922
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		923
	EventDate *<EvtDt>*	[1..1]	Date		923
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		923
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		923
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		923
	OutstandingMarginLoanAmount *<OutsdngMrgnLnAmt>*	[0..1]	Amount	C2, C5	924
	ShortMarketValueAmount *<ShrtMktValAmt>*	[0..1]	Amount	C2, C5	924
	MarginLoanAttribute *<MrgnLnAttr>*	[0..*]	±		924
	TerminationDate *<TermntnDt>*	[0..1]	Date		925
	CollateralData *<CollData>*	[0..1]			925
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			931
	CollateralValueDate *<CollValDt>*	[0..1]	Date		933
	AssetType *<AsstTp>*	[0..1]			933
	Security *<Scty>*	[0..*]			935
	Identification *<Id>*	[0..1]	IdentifierSet		936
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		936
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			936
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		936

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NominalValue** *<NmnlVal>*	[1..1]	Amount	C2, C5	936
	UnitPrice *<UnitPric>*	[0..1]	±		937
	MarketValue *<MktVal>*	[0..1]			937
	Amount *<Amt>*	[1..1]	Amount	C2, C5	937
	Sign *<Sgn>*	[0..1]	Indicator		937
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		938
	Quality *<Qlty>*	[0..1]	CodeSet		938
	Maturity *<Mtrty>*	[0..1]	Date		938
	Issuer *<Issr>*	[0..1]			938
	Identification *<Id>*	[0..1]	±		939
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	939
	Type *<Tp>*	[0..1]			939
{Or	**Code** *<Cd>*	[1..1]	CodeSet		939
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		940
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		940
	Cash *<Csh>*	[0..*]			940
	Amount *<Amt>*	[1..1]			940
	Amount *<Amt>*	[1..1]	Amount	C2, C5	940
	Sign *<Sgn>*	[0..1]	Indicator		941
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		941
	Commodity *<Cmmdty>*	[0..*]			941
	Classification *<Clssfctn>*	[0..1]	±		942
	Quantity *<Qty>*	[0..1]			948
	Value *<Val>*	[1..1]	Quantity		948
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		948
	UnitPrice *<UnitPric>*	[0..1]			952
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			953
	Amount *<Amt>*	[1..1]	Amount	C2, C5	953
	Sign *<Sgn>*	[0..1]	Indicator		953
Or	**Percentage** *<Pctg>*	[1..1]	Rate		953
Or	**Yield** *<Yld>*	[1..1]	Rate		954

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		954
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	954
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		954
	BasketIdentifier *<BsktIdr>*	[0..1]	±		954
Or	**BuySellBack** *<BuySellBck>*	[1..1]			955
	CollateralValueDate *<CollValDt>*	[0..1]	Date		957
	AssetType *<AsstTp>*	[0..1]			957
	Security *<Scty>*	[0..*]			959
	Identification *<Id>*	[0..1]	IdentifierSet		960
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		960
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			960
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		960
Or}	**NominalValue** *<NmnlVal>*	[1..1]	Amount	C2, C5	960
	UnitPrice *<UnitPric>*	[0..1]	±		961
	MarketValue *<MktVal>*	[0..1]			961
	Amount *<Amt>*	[1..1]	Amount	C2, C5	961
	Sign *<Sgn>*	[0..1]	Indicator		961
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		962
	Quality *<Qlty>*	[0..1]	CodeSet		962
	Maturity *<Mtrty>*	[0..1]	Date		962
	Issuer *<Issr>*	[0..1]			962
	Identification *<Id>*	[0..1]	±		963
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	963
	Type *<Tp>*	[0..1]			963
{Or	**Code** *<Cd>*	[1..1]	CodeSet		963
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		964
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		964
	Cash *<Csh>*	[0..*]			964
	Amount *<Amt>*	[1..1]			964
	Amount *<Amt>*	[1..1]	Amount	C2, C5	964
	Sign *<Sgn>*	[0..1]	Indicator		965

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		965
	Commodity *<Cmmdty>*	[0..*]			965
	Classification *<Clssfctn>*	[0..1]	±		966
	Quantity *<Qty>*	[0..1]			972
	Value *<Val>*	[1..1]	Quantity		972
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		972
	UnitPrice *<UnitPric>*	[0..1]			976
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			977
	Amount *<Amt>*	[1..1]	Amount	C2, C5	977
	Sign *<Sgn>*	[0..1]	Indicator		977
Or	**Percentage** *<Pctg>*	[1..1]	Rate		977
Or	**Yield** *<Yld>*	[1..1]	Rate		978
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		978
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	978
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		978
	BasketIdentifier *<BsktIdr>*	[0..1]	±		978
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			979
{Or	**Collateralised** *<Collsd>*	[1..1]			981
	CollateralValueDate *<CollValDt>*	[0..1]	Date		983
	AssetType *<AsstTp>*	[0..1]			983
	Security *<Scty>*	[0..*]			985
	Identification *<Id>*	[0..1]	IdentifierSet		986
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		987
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			987
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		987
Or}	**NominalValue** *<NmnlVal>*	[1..1]			987
	Amount *<Amt>*	[1..1]	Amount	C2, C5	987
	Sign *<Sgn>*	[0..1]	Indicator		988
	UnitPrice *<UnitPric>*	[0..1]			988
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			988
	Amount *<Amt>*	[1..1]	Amount	C2, C5	989

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		989
Or	**Percentage** *<Pctg>*	[1..1]	Rate		989
Or	**Yield** *<Yld>*	[1..1]	Rate		989
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		990
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	990
	Quality *<Qlty>*	[0..1]	CodeSet		990
	Maturity *<Mtrty>*	[0..1]	Date		990
	Issuer *<Issr>*	[0..1]			990
	Identification *<Id>*	[0..1]	±		991
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	991
	Type *<Tp>*	[0..*]			991
{Or	**Code** *<Cd>*	[1..1]	CodeSet		991
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		992
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		992
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		992
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		992
	Cash *<Csh>*	[0..*]			992
	Amount *<Amt>*	[1..1]			993
	Amount *<Amt>*	[1..1]	Amount	C2, C5	993
	Sign *<Sgn>*	[0..1]	Indicator		993
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		994
	Commodity *<Cmmdty>*	[0..*]			994
	Classification *<Clssfctn>*	[0..1]	±		994
	Quantity *<Qty>*	[0..1]			1000
	Value *<Val>*	[1..1]	Quantity		1000
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		1000
	UnitPrice *<UnitPric>*	[0..1]			1004
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1005
	Amount *<Amt>*	[1..1]	Amount	C2, C5	1005
	Sign *<Sgn>*	[0..1]	Indicator		1005
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1005

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Yield** <*Yld*>	[1..1]	Rate		1006
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1006
	MarketValue <*MktVal*>	[0..1]	Amount	C2, C5	1006
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		1006
	BasketIdentifier <*BsktIdr*>	[0..1]	±		1006
Or}	**Uncollateralised** <*Uncollsd*>	[1..1]	CodeSet		1007
Or}	**MarginLending** <*MrgnLndg*>	[1..*]			1007
	Identification <*Id*>	[0..1]	IdentifierSet		1008
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		1009
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			1009
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		1009
Or}	**NominalValue** <*NmnlVal*>	[1..1]			1009
	Amount <*Amt*>	[1..1]	Amount	C2, C5	1009
	Sign <*Sgn*>	[0..1]	Indicator		1010
	UnitPrice <*UnitPric*>	[0..1]			1010
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1010
	Amount <*Amt*>	[1..1]	Amount	C2, C5	1011
	Sign <*Sgn*>	[0..1]	Indicator		1011
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1011
Or	**Yield** <*Yld*>	[1..1]	Rate		1011
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1012
	MarketValue <*MktVal*>	[0..1]	Amount	C2, C5	1012
	Quality <*Qlty*>	[0..1]	CodeSet		1012
	Maturity <*Mtrty*>	[0..1]	Date		1012
	Issuer <*Issr*>	[0..1]			1012
	Identification <*Id*>	[0..1]	±		1013
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C4	1013
	Type <*Tp*>	[0..*]			1013
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1013
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1014
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		1014

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		1014
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		1014
	ReconciliationFlag *<RcncltnFlg>*	[0..1]			1014
	ReportType *<RptTp>*	[0..1]	CodeSet		1015
	BothCounterpartiesReporting *<BothCtrPtiesRptg>*	[0..1]	Indicator		1015
	PairedStatus *<PairdSts>*	[0..1]	Indicator		1015
	LoanReconciliationStatus *<LnRcncltnSts>*	[0..1]	Indicator		1015
	CollateralReconciliationStatus *<CollRcncltnSts>*	[0..1]	Indicator		1016
	ModificationStatus *<ModSts>*	[0..1]	Indicator		1016
	ContractModification *<CtrctMod>*	[1..1]			1016
	ActionType *<ActnTp>*	[1..1]	CodeSet		1016
	Level *<Lvl>*	[0..1]	CodeSet		1017
	SupplementaryData *<SplmtryData>*	[0..*]	±	C7	1017

7.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid trade data file can be submitted to ESMA as per daily submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1507

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

7.4.1.2 State <Stat>

Presence: [1..*]

Definition: Information related to trade state reporting.

State <Stat> contains the following **TradeStateReport9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		878
	CounterpartyData <*CtrPtyData*>	[1..1]	±		878
	LoanData <*LnData*>	[0..1]			878
{Or	**RepurchaseTrade** <*RpTrad*>	[1..1]			882
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		883
	EventDate <*EvtDt*>	[0..1]	Date		883
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		883
	ClearingStatus <*ClrSts*>	[0..1]	±		884
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		884
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		884
	ValueDate <*ValDt*>	[0..1]	Date		884
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Quantity		885
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	Date		885
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		885
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		885
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		885
	Term <*Term*>	[0..*]			886
{Or	**Open** <*Opn*>	[1..1]	CodeSet		886
Or}	**Fixed** <*Fxd*>	[1..1]			886
	MaturityDate <*MtrtyDt*>	[0..1]	Date		886
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		887
	InterestRate <*IntrstRate*>	[0..1]	±		887
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		888
	TerminationDate <*TermntnDt*>	[0..1]	Date		888
Or	**BuySellBack** <*BuySellBck*>	[1..1]			888
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		889
	EventDate <*EvtDt*>	[1..1]	Date		889
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		889
	ClearingStatus <*ClrSts*>	[0..1]	±		890
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		890
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		890

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueDate <*ValDt*>	[0..1]	Date		890
	MaturityDate <*MtrtyDt*>	[0..1]	Date		891
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		891
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		891
	UnitPrice <*UnitPric*>	[0..1]			891
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			892
	Amount <*Amt*>	[1..1]	Amount	C2, C5	892
	Sign <*Sgn*>	[0..1]	Indicator		892
Or	**Percentage** <*Pctg*>	[1..1]	Rate		892
Or	**Yield** <*Yld*>	[1..1]	Rate		893
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		893
	TerminationDate <*TermntnDt*>	[0..1]	Date		893
Or	**SecuritiesLending** <*SctiesLndg*>	[1..1]			893
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		895
	EventDate <*EvtDt*>	[1..1]	Date		896
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		896
	ClearingStatus <*ClrSts*>	[0..1]	±		896
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		896
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		896
	ValueDate <*ValDt*>	[0..1]	Date		897
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		897
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		897
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		897
	Term <*Term*>	[0..*]			898
{Or	**Open** <*Opn*>	[1..1]	CodeSet		898
Or}	**Fixed** <*Fxd*>	[1..1]			898
	MaturityDate <*MtrtyDt*>	[0..1]	Date		899
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		899
	AssetType <*AsstTp*>	[0..1]			899
	Security <*Scty*>	[0..*]			901
	Identification <*Id*>	[0..1]	IdentifierSet		902

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		902
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			903
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		903
Or}	**NominalValue** <*NmnlVal*>	[1..1]			903
	Amount <*Amt*>	[1..1]	Amount	C2, C5	903
	Sign <*Sgn*>	[0..1]	Indicator		904
	UnitPrice <*UnitPric*>	[0..1]			904
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			904
	Amount <*Amt*>	[1..1]	Amount	C2, C5	905
	Sign <*Sgn*>	[0..1]	Indicator		905
Or	**Percentage** <*Pctg*>	[1..1]	Rate		905
Or	**Yield** <*Yld*>	[1..1]	Rate		905
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		905
	MarketValue <*MktVal*>	[0..1]	Amount	C2, C5	906
	Quality <*Qlty*>	[0..1]	CodeSet		906
	Maturity <*Mtrty*>	[0..1]	Date		906
	Issuer <*Issr*>	[0..1]			906
	Identification <*Id*>	[0..1]	±		907
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C4	907
	Type <*Tp*>	[0..*]			907
{Or	**Code** <*Cd*>	[1..1]	CodeSet		907
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		908
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		908
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		908
	Commodity <*Cmmdty*>	[0..*]			908
	Classification <*Clssfctn*>	[0..1]	±		909
	Quantity <*Qty*>	[0..1]			915
	Value <*Val*>	[1..1]	Quantity		915
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		915
	UnitPrice <*UnitPric*>	[0..1]			919
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			920

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C5	920
	Sign *<Sgn>*	[0..1]	Indicator		920
Or	**Percentage** *<Pctg>*	[1..1]	Rate		920
Or	**Yield** *<Yld>*	[1..1]	Rate		921
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		921
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	921
	LoanValue *<LnVal>*	[0..1]	Amount	C2, C5	921
	RebateRate *<RbtRate>*	[0..1]	±		922
	LendingFee *<LndgFee>*	[0..1]	Rate		922
	TerminationDate *<TermntnDt>*	[0..1]	Date		922
Or}	**MarginLending** *<MrgnLndg>*	[1..1]			922
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		923
	EventDate *<EvtDt>*	[1..1]	Date		923
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		923
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		923
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		923
	OutstandingMarginLoanAmount *<OutsdngMrgnLnAmt>*	[0..1]	Amount	C2, C5	924
	ShortMarketValueAmount *<ShrtMktValAmt>*	[0..1]	Amount	C2, C5	924
	MarginLoanAttribute *<MrgnLnAttr>*	[0..*]	±		924
	TerminationDate *<TermntnDt>*	[0..1]	Date		925
	CollateralData *<CollData>*	[0..1]			925
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			931
	CollateralValueDate *<CollValDt>*	[0..1]	Date		933
	AssetType *<AsstTp>*	[0..1]			933
	Security *<Scty>*	[0..*]			935
	Identification *<Id>*	[0..1]	IdentifierSet		936
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		936
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			936
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		936
Or}	**NominalValue** *<NmnlVal>*	[1..1]	Amount	C2, C5	936
	UnitPrice *<UnitPric>*	[0..1]	±		937

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketValue *<MktVal>*	[0..1]			937
	Amount *<Amt>*	[1..1]	Amount	C2, C5	937
	Sign *<Sgn>*	[0..1]	Indicator		937
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		938
	Quality *<Qlty>*	[0..1]	CodeSet		938
	Maturity *<Mtrty>*	[0..1]	Date		938
	Issuer *<Issr>*	[0..1]			938
	Identification *<Id>*	[0..1]	±		939
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	939
	Type *<Tp>*	[0..1]			939
{Or	**Code** *<Cd>*	[1..1]	CodeSet		939
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		940
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		940
	Cash *<Csh>*	[0..*]			940
	Amount *<Amt>*	[1..1]			940
	Amount *<Amt>*	[1..1]	Amount	C2, C5	940
	Sign *<Sgn>*	[0..1]	Indicator		941
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		941
	Commodity *<Cmmdty>*	[0..*]			941
	Classification *<Clssfctn>*	[0..1]	±		942
	Quantity *<Qty>*	[0..1]			948
	Value *<Val>*	[1..1]	Quantity		948
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		948
	UnitPrice *<UnitPric>*	[0..1]			952
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			953
	Amount *<Amt>*	[1..1]	Amount	C2, C5	953
	Sign *<Sgn>*	[0..1]	Indicator		953
Or	**Percentage** *<Pctg>*	[1..1]	Rate		953
Or	**Yield** *<Yld>*	[1..1]	Rate		954
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		954
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	954

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		954
	BasketIdentifier *<BsktIdr>*	[0..1]	±		954
Or	**BuySellBack** *<BuySellBck>*	[1..1]			955
	CollateralValueDate *<CollValDt>*	[0..1]	Date		957
	AssetType *<AsstTp>*	[0..1]			957
	Security *<Scty>*	[0..*]			959
	Identification *<Id>*	[0..1]	IdentifierSet		960
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		960
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			960
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		960
Or}	**NominalValue** *<NmnlVal>*	[1..1]	Amount	C2, C5	960
	UnitPrice *<UnitPric>*	[0..1]	±		961
	MarketValue *<MktVal>*	[0..1]			961
	Amount *<Amt>*	[1..1]	Amount	C2, C5	961
	Sign *<Sgn>*	[0..1]	Indicator		961
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		962
	Quality *<Qlty>*	[0..1]	CodeSet		962
	Maturity *<Mtrty>*	[0..1]	Date		962
	Issuer *<Issr>*	[0..1]			962
	Identification *<Id>*	[0..1]	±		963
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	963
	Type *<Tp>*	[0..1]			963
{Or	**Code** *<Cd>*	[1..1]	CodeSet		963
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		964
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		964
	Cash *<Csh>*	[0..*]			964
	Amount *<Amt>*	[1..1]			964
	Amount *<Amt>*	[1..1]	Amount	C2, C5	964
	Sign *<Sgn>*	[0..1]	Indicator		965
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		965
	Commodity *<Cmmdty>*	[0..*]			965

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Classification <Clssfctn>	[0..1]	±		966
	Quantity <Qty>	[0..1]			972
	Value <Val>	[1..1]	Quantity		972
	UnitOfMeasure <UnitOfMeasr>	[1..1]	CodeSet		972
	UnitPrice <UnitPric>	[0..1]			976
{Or	**MonetaryValue** <MntryVal>	[1..1]			977
	Amount <Amt>	[1..1]	Amount	C2, C5	977
	Sign <Sgn>	[0..1]	Indicator		977
Or	**Percentage** <Pctg>	[1..1]	Rate		977
Or	**Yield** <Yld>	[1..1]	Rate		978
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		978
	MarketValue <MktVal>	[0..1]	Amount	C2, C5	978
	NetExposureCollateralisationIndicator <NetXpsrCollstnInd>	[0..1]	Indicator		978
	BasketIdentifier <BsktIdr>	[0..1]	±		978
Or	**SecuritiesLending** <SctiesLndg>	[1..1]			979
{Or	**Collateralised** <Collsd>	[1..1]			981
	CollateralValueDate <CollValDt>	[0..1]	Date		983
	AssetType <AsstTp>	[0..1]			983
	Security <Scty>	[0..*]			985
	Identification <Id>	[0..1]	IdentifierSet		986
	ClassificationType <ClssfctnTp>	[0..1]	IdentifierSet		987
	QuantityOrNominalValue <QtyOrNmnlVal>	[0..1]			987
{Or	**Quantity** <Qty>	[1..1]	Quantity		987
Or}	**NominalValue** <NmnlVal>	[1..1]			987
	Amount <Amt>	[1..1]	Amount	C2, C5	987
	Sign <Sgn>	[0..1]	Indicator		988
	UnitPrice <UnitPric>	[0..1]			988
{Or	**MonetaryValue** <MntryVal>	[1..1]			988
	Amount <Amt>	[1..1]	Amount	C2, C5	989
	Sign <Sgn>	[0..1]	Indicator		989
Or	**Percentage** <Pctg>	[1..1]	Rate		989

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Yield** *<Yld>*	[1..1]	Rate		989
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		990
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	990
	Quality *<Qlty>*	[0..1]	CodeSet		990
	Maturity *<Mtrty>*	[0..1]	Date		990
	Issuer *<Issr>*	[0..1]			990
	Identification *<Id>*	[0..1]	±		991
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	991
	Type *<Tp>*	[0..*]			991
{Or	**Code** *<Cd>*	[1..1]	CodeSet		991
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		992
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		992
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		992
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		992
	Cash *<Csh>*	[0..*]			992
	Amount *<Amt>*	[1..1]			993
	Amount *<Amt>*	[1..1]	Amount	C2, C5	993
	Sign *<Sgn>*	[0..1]	Indicator		993
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		994
	Commodity *<Cmmdty>*	[0..*]			994
	Classification *<Clssfctn>*	[0..1]	±		994
	Quantity *<Qty>*	[0..1]			1000
	Value *<Val>*	[1..1]	Quantity		1000
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		1000
	UnitPrice *<UnitPric>*	[0..1]			1004
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1005
	Amount *<Amt>*	[1..1]	Amount	C2, C5	1005
	Sign *<Sgn>*	[0..1]	Indicator		1005
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1005
Or	**Yield** *<Yld>*	[1..1]	Rate		1006
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1006

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	1006
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		1006
	BasketIdentifier *<BsktIdr>*	[0..1]	±		1006
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		1007
Or}	**MarginLending** *<MrgnLndg>*	[1..*]			1007
	Identification *<Id>*	[0..1]	IdentifierSet		1008
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		1009
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			1009
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		1009
Or}	**NominalValue** *<NmnlVal>*	[1..1]			1009
	Amount *<Amt>*	[1..1]	Amount	C2, C5	1009
	Sign *<Sgn>*	[0..1]	Indicator		1010
	UnitPrice *<UnitPric>*	[0..1]			1010
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1010
	Amount *<Amt>*	[1..1]	Amount	C2, C5	1011
	Sign *<Sgn>*	[0..1]	Indicator		1011
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1011
Or	**Yield** *<Yld>*	[1..1]	Rate		1011
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1012
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	1012
	Quality *<Qlty>*	[0..1]	CodeSet		1012
	Maturity *<Mtrty>*	[0..1]	Date		1012
	Issuer *<Issr>*	[0..1]			1012
	Identification *<Id>*	[0..1]	±		1013
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	1013
	Type *<Tp>*	[0..*]			1013
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1013
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1014
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		1014
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		1014
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		1014

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <*RcncltnFlg*>	[0..1]			1014
	ReportType <*RptTp*>	[0..1]	CodeSet		1015
	BothCounterpartiesReporting <*BothCtrPtiesRptg*>	[0..1]	Indicator		1015
	PairedStatus <*PairdSts*>	[0..1]	Indicator		1015
	LoanReconciliationStatus <*LnRcncltnSts*>	[0..1]	Indicator		1015
	CollateralReconciliationStatus <*CollRcncltnSts*>	[0..1]	Indicator		1016
	ModificationStatus <*ModSts*>	[0..1]	Indicator		1016
	ContractModification <*CtrctMod*>	[1..1]			1016
	ActionType <*ActnTp*>	[1..1]	CodeSet		1016
	Level <*Lvl*>	[0..1]	CodeSet		1017
	SupplementaryData <*SplmtryData*>	[0..*]	±	C7	1017

7.4.1.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

7.4.1.2.2 CounterpartyData <CtrPtyData>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyData <CtrPtyData> contains the following elements (see "CounterpartyData76" on page 1467 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		1468
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		1468
	CounterpartyData <*CtrPtyData*>	[1..2]	±		1468

7.4.1.2.3 LoanData <LnData>

Presence: [0..1]

Definition: Details of the loan used for financing the transaction.

LoanData <LnData> contains one of the following **TransactionLoanData20Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**RepurchaseTrade** <*RpTrad*>	[1..1]			882
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		883
	EventDate <*EvtDt*>	[0..1]	Date		883
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		883
	ClearingStatus <*ClrSts*>	[0..1]	±		884
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		884
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		884
	ValueDate <*ValDt*>	[0..1]	Date		884
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Quantity		885
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	Date		885
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		885
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		885
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		885
	Term <*Term*>	[0..*]			886
{Or	**Open** <*Opn*>	[1..1]	CodeSet		886
Or}	**Fixed** <*Fxd*>	[1..1]			886
	MaturityDate <*MtrtyDt*>	[0..1]	Date		886
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		887
	InterestRate <*IntrstRate*>	[0..1]	±		887
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		888
	TerminationDate <*TermntnDt*>	[0..1]	Date		888
Or	**BuySellBack** <*BuySellBck*>	[1..1]			888
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		889
	EventDate <*EvtDt*>	[1..1]	Date		889
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		889
	ClearingStatus <*ClrSts*>	[0..1]	±		890
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		890
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		890
	ValueDate <*ValDt*>	[0..1]	Date		890
	MaturityDate <*MtrtyDt*>	[0..1]	Date		891
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		891

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PrincipalAmount *<PrncplAmt>*	[0..1]	±		891
	UnitPrice *<UnitPric>*	[0..1]			891
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			892
	Amount *<Amt>*	[1..1]	Amount	C2, C5	892
	Sign *<Sgn>*	[0..1]	Indicator		892
Or	**Percentage** *<Pctg>*	[1..1]	Rate		892
Or	**Yield** *<Yld>*	[1..1]	Rate		893
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		893
	TerminationDate *<TermntnDt>*	[0..1]	Date		893
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			893
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		895
	EventDate *<EvtDt>*	[1..1]	Date		896
	ExecutionDateTime *<ExctnDtTm>*	[0..1]	DateTime		896
	ClearingStatus *<ClrSts>*	[0..1]	±		896
	TradingVenue *<TradgVn>*	[0..1]	IdentifierSet		896
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		896
	ValueDate *<ValDt>*	[0..1]	Date		897
	GeneralCollateral *<GnlColl>*	[0..1]	CodeSet		897
	DeliveryByValue *<DlvryByVal>*	[0..1]	Indicator		897
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]	CodeSet		897
	Term *<Term>*	[0..*]			898
{Or	**Open** *<Opn>*	[1..1]	CodeSet		898
Or}	**Fixed** *<Fxd>*	[1..1]			898
	MaturityDate *<MtrtyDt>*	[0..1]	Date		899
	TerminationOption *<TermntnOptn>*	[0..1]	CodeSet		899
	AssetType *<AsstTp>*	[0..1]			899
	Security *<Scty>*	[0..*]			901
	Identification *<Id>*	[0..1]	IdentifierSet		902
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		902
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			903
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		903

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**NominalValue** *<NmnlVal>*	[1..1]			903
	Amount *<Amt>*	[1..1]	Amount	C2, C5	903
	Sign *<Sgn>*	[0..1]	Indicator		904
	UnitPrice *<UnitPric>*	[0..1]			904
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			904
	Amount *<Amt>*	[1..1]	Amount	C2, C5	905
	Sign *<Sgn>*	[0..1]	Indicator		905
Or	**Percentage** *<Pctg>*	[1..1]	Rate		905
Or	**Yield** *<Yld>*	[1..1]	Rate		905
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		905
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	906
	Quality *<Qlty>*	[0..1]	CodeSet		906
	Maturity *<Mtrty>*	[0..1]	Date		906
	Issuer *<Issr>*	[0..1]			906
	Identification *<Id>*	[0..1]	±		907
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	907
	Type *<Tp>*	[0..*]			907
{Or	**Code** *<Cd>*	[1..1]	CodeSet		907
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		908
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		908
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		908
	Commodity *<Cmmdty>*	[0..*]			908
	Classification *<Clssfctn>*	[0..1]	±		909
	Quantity *<Qty>*	[0..1]			915
	Value *<Val>*	[1..1]	Quantity		915
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		915
	UnitPrice *<UnitPric>*	[0..1]			919
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			920
	Amount *<Amt>*	[1..1]	Amount	C2, C5	920
	Sign *<Sgn>*	[0..1]	Indicator		920
Or	**Percentage** *<Pctg>*	[1..1]	Rate		920

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	**Yield** <*Yld*>	[1..1]	Rate		921
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		921
	MarketValue <*MktVal*>	[0..1]	Amount	C2, C5	921
	LoanValue <*LnVal*>	[0..1]	Amount	C2, C5	921
	RebateRate <*RbtRate*>	[0..1]	±		922
	LendingFee <*LndgFee*>	[0..1]	Rate		922
	TerminationDate <*TermntnDt*>	[0..1]	Date		922
Or}	**MarginLending** <*MrgnLndg*>	[1..1]			922
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		923
	EventDate <*EvtDt*>	[1..1]	Date		923
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		923
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		923
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		923
	OutstandingMarginLoanAmount <*OutsdngMrgnLnAmt*>	[0..1]	Amount	C2, C5	924
	ShortMarketValueAmount <*ShrtMktValAmt*>	[0..1]	Amount	C2, C5	924
	MarginLoanAttribute <*MrgnLnAttr*>	[0..*]	±		924
	TerminationDate <*TermntnDt*>	[0..1]	Date		925

7.4.1.2.3.1 RepurchaseTrade <RpTrad>

Presence: [1..1]

Definition: Details of the repurchase trade transaction.

RepurchaseTrade <RpTrad> contains the following **LoanData81** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		883
	EventDate <*EvtDt*>	[0..1]	Date		883
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		883
	ClearingStatus <*ClrSts*>	[0..1]	±		884
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		884
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		884
	ValueDate <*ValDt*>	[0..1]	Date		884
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]	Quantity		885
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]	Date		885
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		885
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		885
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		885
	Term <*Term*>	[0..*]			886
{Or	**Open** <*Opn*>	[1..1]	CodeSet		886
Or}	**Fixed** <*Fxd*>	[1..1]			886
	MaturityDate <*MtrtyDt*>	[0..1]	Date		886
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		887
	InterestRate <*IntrstRate*>	[0..1]	±		887
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		888
	TerminationDate <*TermntnDt*>	[0..1]	Date		888

7.4.1.2.3.1.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique Trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

7.4.1.2.3.1.2 EventDate <EvtDt>

Presence: [0..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

7.4.1.2.3.1.3 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Indicates the date and time when the contract was executed.

Datatype: "ISODateTime" on page 1514

7.4.1.2.3.1.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared10Choice" on page 1424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]			1425
	CCP <*CCP*>	[0..1]	±		1425
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		1425
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1425
	PortfolioCode <*PrtflCd*>	[0..1]	Text		1426
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		1426

7.4.1.2.3.1.5 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the trading venue where the transaction was executed.

Datatype: "MICIdentifier" on page 1515

7.4.1.2.3.1.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement6" on page 1373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1373
{Or	Type <*Tp*>	[1..1]	CodeSet		1373
Or}	Proprietary <*Prtry*>	[1..1]	Text		1373
	Version <*Vrsn*>	[0..1]	Text		1373
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1374

7.4.1.2.3.1.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the

case of rollover of transaction open term, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 1513

7.4.1.2.3.1.8 MinimumNoticePeriod <MinNtcePrd>

Presence: [0..1]

Definition: Minimum number of business days that one of the counterparties has to inform about the termination of the transaction.

Datatype: "Max20PositiveNumber" on page 1516

7.4.1.2.3.1.9 EarliestCallBackDate <EarlstCallBckDt>

Presence: [0..1]

Definition: Earliest date that the cash lender has the right to call back a portion of the amount of money or to terminate the transaction.

Datatype: "ISODate" on page 1513

7.4.1.2.3.1.10 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the secured financing transaction is subject to a general or special collateral arrangement.

Datatype: "SpecialCollateral1Code" on page 1508

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

7.4.1.2.3.1.11 DeliveryByValue <DlvryByVal>

Presence: [0..1]

Definition: Indicates whether the transaction was settled using the Delivery-by-Value (DBV) mechanism.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.3.1.12 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Delivery method of the collateral.

Datatype: "CollateralDeliveryMethod1Code" on page 1497

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.

CodeName	Name	Definition
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

7.4.1.2.3.1.13 Term <Term>

Presence: [0..*]

Definition: Period before or at the end of which the loan should be repaid or renegotiated for another term.

Term <Term> contains one of the following **ContractTerm3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Open** <*Opn*>	[1..1]	CodeSet		886
Or}	**Fixed** <*Fxd*>	[1..1]			886
	MaturityDate <*MtrtyDt*>	[0..1]	Date		886
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		887

7.4.1.2.3.1.13.1 Open <Opn>

Presence: [1..1]

Definition: Transaction is open term, that is, has no fixed maturity date.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

7.4.1.2.3.1.13.2 Fixed <Fxd>

Presence: [1..1]

Definition: Transaction is fixed term with a contractually agreed maturity date.

Fixed <Fxd> contains the following **FixedTermContract2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MaturityDate <*MtrtyDt*>	[0..1]	Date		886
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		887

7.4.1.2.3.1.13.2.1 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the secured financing transaction. This information shall not be reported for open term agreements.

Datatype: "ISODate" on page 1513

7.4.1.2.3.1.13.2.2 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Indication whether the counterparties to the transaction have agreed to an evergreen or extendable agreement.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

7.4.1.2.3.1.14 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Interest rate of the loan.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate20Choice" on page 1450 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Fixed *<Fxd>*	[1..1]			1451
	Rate *<Rate>*	[0..1]	Rate		1451
	DayCountBasis *<DayCntBsis>*	[0..1]	±		1451
Or}	Floating *<Fltg>*	[1..1]			1452
	ReferenceRate *<RefRate>*	[0..1]			1452
{Or	Index *<Indx>*	[1..1]	CodeSet		1452
Or}	Name *<Nm>*	[1..1]	Text		1454
	Term *<Term>*	[0..1]	±		1455
	PaymentFrequency *<PmtFrqcy>*	[0..1]	±		1455
	ResetFrequency *<RstFrqcy>*	[0..1]	±		1455
	BasisPointSpread *<BsisPtSprd>*	[0..1]	Quantity		1455
	RateAdjustment *<RateAdjstmnt>*	[0..*]			1455
	Rate *<Rate>*	[1..1]	Rate		1456
	AdjustmentDate *<AdjstmntDt>*	[1..1]	Date		1456
	DayCountBasis *<DayCntBsis>*	[0..1]	±		1456

7.4.1.2.3.1.15 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Amount of money to be settled as of the start date and maturity date of the transaction.

PrincipalAmount <PrncplAmt> contains the following elements (see "PrincipalAmount2" on page 1428 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ValueDateAmount *<ValDtAmt>*	[0..1]	Amount	C1, C4	1428
	MaturityDateAmount *<MtrtyDtAmt>*	[0..1]	Amount	C1, C4	1429

7.4.1.2.3.1.16 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 1513

7.4.1.2.3.2 BuySellBack <BuySellBck>

Presence: [1..1]

Definition: Details of the buy sell back transaction.

BuySellBack <BuySellBck> contains the following **LoanData57** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		889
	EventDate <*EvtDt*>	[1..1]	Date		889
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		889
	ClearingStatus <*ClrSts*>	[0..1]	±		890
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		890
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		890
	ValueDate <*ValDt*>	[0..1]	Date		890
	MaturityDate <*MtrtyDt*>	[0..1]	Date		891
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		891
	PrincipalAmount <*PrncplAmt*>	[0..1]	±		891
	UnitPrice <*UnitPric*>	[0..1]			891
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			892
	Amount <*Amt*>	[1..1]	Amount	C2, C5	892
	Sign <*Sgn*>	[0..1]	Indicator		892
Or	**Percentage** <*Pctg*>	[1..1]	Rate		892
Or	**Yield** <*Yld*>	[1..1]	Rate		893
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		893
	TerminationDate <*TermntnDt*>	[0..1]	Date		893

7.4.1.2.3.2.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

7.4.1.2.3.2.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

7.4.1.2.3.2.3 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Indicates the date and time when the contract was executed.

Datatype: "ISODateTime" on page 1514

7.4.1.2.3.2.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared10Choice" on page 1424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]			1425
	CCP <*CCP*>	[0..1]	±		1425
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		1425
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1425
	PortfolioCode <*PrtflCd*>	[0..1]	Text		1426
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		1426

7.4.1.2.3.2.5 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the venue where the transaction was executed.

Datatype: "MICIdentifier" on page 1515

7.4.1.2.3.2.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement6" on page 1373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1373
{Or	Type <*Tp*>	[1..1]	CodeSet		1373
Or}	Proprietary <*Prtry*>	[1..1]	Text		1373
	Version <*Vrsn*>	[0..1]	Text		1373
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1374

7.4.1.2.3.2.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of open term transactions, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 1513

7.4.1.2.3.2.8 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the transaction.

Datatype: "ISODate" on page 1513

7.4.1.2.3.2.9 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the transaction is subject to a general collateral arrangement.

Datatype: "SpecialCollateral1Code" on page 1508

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

7.4.1.2.3.2.10 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Amount of money to be settled as of the start date and maturity date of the transaction.

PrincipalAmount <PrncplAmt> contains the following elements (see "PrincipalAmount2" on page 1428 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueDateAmount <*ValDtAmt*>	[0..1]	Amount	C1, C4	1428
	MaturityDateAmount <*MtrtyDtAmt*>	[0..1]	Amount	C1, C4	1429

7.4.1.2.3.2.11 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			892
	Amount <*Amt*>	[1..1]	Amount	C2, C5	892
	Sign <*Sgn*>	[0..1]	Indicator		892
Or	**Percentage** <*Pctg*>	[1..1]	Rate		892
Or	**Yield** <*Yld*>	[1..1]	Rate		893
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		893

7.4.1.2.3.2.11.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C5	892
	Sign <*Sgn*>	[0..1]	Indicator		892

7.4.1.2.3.2.11.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.3.2.11.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

7.4.1.2.3.2.11.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 1517

7.4.1.2.3.2.11.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

7.4.1.2.3.2.11.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

7.4.1.2.3.2.12 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 1513

7.4.1.2.3.3 SecuritiesLending <SctiesLndg>

Presence: [1..1]

Definition: Details of the securities lending transaction.

SecuritiesLending <ScttiesLndg> contains the following **LoanData92** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		895
	EventDate <*EvtDt*>	[1..1]	Date		896
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		896
	ClearingStatus <*ClrSts*>	[0..1]	±		896
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		896
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		896
	ValueDate <*ValDt*>	[0..1]	Date		897
	GeneralCollateral <*GnlColl*>	[0..1]	CodeSet		897
	DeliveryByValue <*DlvryByVal*>	[0..1]	Indicator		897
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		897
	Term <*Term*>	[0..*]			898
{Or	**Open** <*Opn*>	[1..1]	CodeSet		898
Or}	**Fixed** <*Fxd*>	[1..1]			898
	MaturityDate <*MtrtyDt*>	[0..1]	Date		899
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		899
	AssetType <*AsstTp*>	[0..1]			899
	Security <*Scty*>	[0..*]			901
	Identification <*Id*>	[0..1]	IdentifierSet		902
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		902
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			903
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		903
Or}	**NominalValue** <*NmnlVal*>	[1..1]			903
	Amount <*Amt*>	[1..1]	Amount	C2, C5	903
	Sign <*Sgn*>	[0..1]	Indicator		904
	UnitPrice <*UnitPric*>	[0..1]			904
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			904
	Amount <*Amt*>	[1..1]	Amount	C2, C5	905
	Sign <*Sgn*>	[0..1]	Indicator		905
Or	**Percentage** <*Pctg*>	[1..1]	Rate		905
Or	**Yield** <*Yld*>	[1..1]	Rate		905
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		905

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	906
	Quality *<Qlty>*	[0..1]	CodeSet		906
	Maturity *<Mtrty>*	[0..1]	Date		906
	Issuer *<Issr>*	[0..1]			906
	Identification *<Id>*	[0..1]	±		907
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	907
	Type *<Tp>*	[0..*]			907
{Or	**Code** *<Cd>*	[1..1]	CodeSet		907
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		908
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		908
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		908
	Commodity *<Cmmdty>*	[0..*]			908
	Classification *<Clssfctn>*	[0..1]	±		909
	Quantity *<Qty>*	[0..1]			915
	Value *<Val>*	[1..1]	Quantity		915
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		915
	UnitPrice *<UnitPric>*	[0..1]			919
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			920
	Amount *<Amt>*	[1..1]	Amount	C2, C5	920
	Sign *<Sgn>*	[0..1]	Indicator		920
Or	**Percentage** *<Pctg>*	[1..1]	Rate		920
Or	**Yield** *<Yld>*	[1..1]	Rate		921
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		921
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	921
	LoanValue *<LnVal>*	[0..1]	Amount	C2, C5	921
	RebateRate *<RbtRate>*	[0..1]	±		922
	LendingFee *<LndgFee>*	[0..1]	Rate		922
	TerminationDate *<TermntnDt>*	[0..1]	Date		922

7.4.1.2.3.3.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

7.4.1.2.3.3.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

7.4.1.2.3.3.3 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Indicates the date and time when the contract was executed.

Datatype: "ISODateTime" on page 1514

7.4.1.2.3.3.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following elements (see "Cleared10Choice" on page 1424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]			1425
	CCP <*CCP*>	[0..1]	±		1425
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		1425
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1425
	PortfolioCode <*PrtflCd*>	[0..1]	Text		1426
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		1426

7.4.1.2.3.3.5 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the venue where the transaction was executed.

Datatype: "MICIdentifier" on page 1515

7.4.1.2.3.3.6 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement6" on page 1373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1373
{Or	Type <*Tp*>	[1..1]	CodeSet		1373
Or}	Proprietary <*Prtry*>	[1..1]	Text		1373
	Version <*Vrsn*>	[0..1]	Text		1373
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1374

7.4.1.2.3.3.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the opening leg (spot leg) of the secured financing transaction. In the case of rollover of open term transactions, this is the date on which the rollover settles, even if no exchange of cash takes place.

Datatype: "ISODate" on page 1513

7.4.1.2.3.3.8 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Indication whether the secured financing transaction is subject to a general collateral arrangement.

Datatype: "SpecialCollateral1Code" on page 1508

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

7.4.1.2.3.3.9 DeliveryByValue <DlvryByVal>

Presence: [0..1]

Definition: This field specifies whether the transaction was settled using the Delivery-by-Value (DBV) mechanism.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.3.3.10 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Specifies whether the collateral is subject to a title transfer collateral arrangement, a securities interest collateral arrangement, or a securities interest with the right of use.

Datatype: "CollateralDeliveryMethod1Code" on page 1497

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

7.4.1.2.3.3.11 Term <Term>

Presence: [0..*]

Definition: Indication whether the transaction is open term or, i.e. has no fixed maturity date, or fixed term with a contractually agreed maturity date.

Term <Term> contains one of the following **ContractTerm3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Open** <*Opn*>	[1..1]	CodeSet		898
Or}	**Fixed** <*Fxd*>	[1..1]			898
	MaturityDate <*MtrtyDt*>	[0..1]	Date		899
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		899

7.4.1.2.3.3.11.1 Open <Opn>

Presence: [1..1]

Definition: Transaction is open term, that is, has no fixed maturity date.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

7.4.1.2.3.3.11.2 Fixed <Fxd>

Presence: [1..1]

Definition: Transaction is fixed term with a contractually agreed maturity date.

Fixed <Fxd> contains the following **FixedTermContract2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MaturityDate <*MtrtyDt*>	[0..1]	Date		899
	TerminationOption <*TermntnOptn*>	[0..1]	CodeSet		899

7.4.1.2.3.3.11.2.1 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of securities or commodities versus collateral for the closing leg (forward leg) of the secured financing transaction. This information shall not be reported for open term agreements.

Datatype: "ISODate" on page 1513

7.4.1.2.3.3.11.2.2 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Indication whether the counterparties to the transaction have agreed to an evergreen or extendable agreement.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

7.4.1.2.3.3.12 AssetType <AsstTp>

Presence: [0..1]

Definition: Indication of the type of assets subject of the transaction.

AssetType <AsstTp> contains the following **SecurityCommodity8** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Security *<Scty>*	[0..*]			901
	Identification *<Id>*	[0..1]	IdentifierSet		902
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		902
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			903
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		903
Or}	**NominalValue** *<NmnlVal>*	[1..1]			903
	Amount *<Amt>*	[1..1]	Amount	C2, C5	903
	Sign *<Sgn>*	[0..1]	Indicator		904
	UnitPrice *<UnitPric>*	[0..1]			904
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			904
	Amount *<Amt>*	[1..1]	Amount	C2, C5	905
	Sign *<Sgn>*	[0..1]	Indicator		905
Or	**Percentage** *<Pctg>*	[1..1]	Rate		905
Or	**Yield** *<Yld>*	[1..1]	Rate		905
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		905
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	906
	Quality *<Qlty>*	[0..1]	CodeSet		906
	Maturity *<Mtrty>*	[0..1]	Date		906
	Issuer *<Issr>*	[0..1]			906
	Identification *<Id>*	[0..1]	±		907
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	907
	Type *<Tp>*	[0..*]			907
{Or	**Code** *<Cd>*	[1..1]	CodeSet		907
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		908
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		908
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		908
	Commodity *<Cmmdty>*	[0..*]			908
	Classification *<Clssfctn>*	[0..1]	±		909
	Quantity *<Qty>*	[0..1]			915
	Value *<Val>*	[1..1]	Quantity		915
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		915

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitPrice *<UnitPric>*	[0..1]			919
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			920
	Amount *<Amt>*	[1..1]	Amount	C2, C5	920
	Sign *<Sgn>*	[0..1]	Indicator		920
Or	**Percentage** *<Pctg>*	[1..1]	Rate		920
Or	**Yield** *<Yld>*	[1..1]	Rate		921
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		921
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	921

7.4.1.2.3.3.12.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities being subject to the transaction.

Security <Scty> contains the following **Security15** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		902
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		902
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			903
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		903
Or}	**NominalValue** *<NmnlVal>*	[1..1]			903
	Amount *<Amt>*	[1..1]	Amount	C2, C5	903
	Sign *<Sgn>*	[0..1]	Indicator		904
	UnitPrice *<UnitPric>*	[0..1]			904
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			904
	Amount *<Amt>*	[1..1]	Amount	C2, C5	905
	Sign *<Sgn>*	[0..1]	Indicator		905
Or	**Percentage** *<Pctg>*	[1..1]	Rate		905
Or	**Yield** *<Yld>*	[1..1]	Rate		905
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		905
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	906
	Quality *<Qlty>*	[0..1]	CodeSet		906
	Maturity *<Mtrty>*	[0..1]	Date		906
	Issuer *<Issr>*	[0..1]			906
	Identification *<Id>*	[0..1]	±		907
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	907
	Type *<Tp>*	[0..*]			907
{Or	**Code** *<Cd>*	[1..1]	CodeSet		907
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		908
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		908
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		908

7.4.1.2.3.3.12.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

7.4.1.2.3.3.12.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

7.4.1.2.3.3.12.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		903
Or}	**NominalValue** <*NmnlVal*>	[1..1]			903
	Amount <*Amt*>	[1..1]	Amount	C2, C5	903
	Sign <*Sgn*>	[0..1]	Indicator		904

7.4.1.2.3.3.12.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

7.4.1.2.3.3.12.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C5	903
	Sign <*Sgn*>	[0..1]	Indicator		904

7.4.1.2.3.3.12.1.3.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.3.3.12.1.3.2.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

7.4.1.2.3.3.12.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			904
	Amount <*Amt*>	[1..1]	Amount	C2, C5	905
	Sign <*Sgn*>	[0..1]	Indicator		905
Or	**Percentage** <*Pctg*>	[1..1]	Rate		905
Or	**Yield** <*Yld*>	[1..1]	Rate		905
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		905

7.4.1.2.3.3.12.1.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C5	905
	Sign <*Sgn*>	[0..1]	Indicator		905

7.4.1.2.3.3.12.1.4.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.3.3.12.1.4.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

7.4.1.2.3.3.12.1.4.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 1517

7.4.1.2.3.3.12.1.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

7.4.1.2.3.3.12.1.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

7.4.1.2.3.3.12.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.3.3.12.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

7.4.1.2.3.3.12.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

7.4.1.2.3.3.12.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		907
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C4	907

7.4.1.2.3.3.12.1.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

7.4.1.2.3.3.12.1.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

7.4.1.2.3.3.12.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		907
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		908

7.4.1.2.3.3.12.1.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

7.4.1.2.3.3.12.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

7.4.1.2.3.3.12.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.3.3.12.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.3.3.12.2 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities being subject to the transaction.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Classification *<Clssfctn>*	[0..1]	±		909
	Quantity *<Qty>*	[0..1]			915
	Value *<Val>*	[1..1]	Quantity		915
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		915
	UnitPrice *<UnitPric>*	[0..1]			919
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			920
	Amount *<Amt>*	[1..1]	Amount	C2, C5	920
	Sign *<Sgn>*	[0..1]	Indicator		920
Or	**Percentage** *<Pctg>*	[1..1]	Rate		920
Or	**Yield** *<Yld>*	[1..1]	Rate		921
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		921
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	921

7.4.1.2.3.3.12.2.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]			1380
{Or	GrainOilSeed <*GrnOilSeed*>	[1..1]			1382
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1382
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1382
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1382
Or	Soft <*Soft*>	[1..1]			1383
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1383
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1383
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1383
Or	Potato <*Ptt*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1384
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1384
Or	OliveOil <*OlvOil*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1385
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1385
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1385
Or	Dairy <*Dairy*>	[1..1]			1385
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Forestry <*Frstry*>	[1..1]			1386
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Seafood <*Sfd*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1387
Or	LiveStock <*LiveStock*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
Or	Grain <*Grn*>	[1..1]			1388
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

7.4.1.2.3.3.12.2.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		915
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		915

7.4.1.2.3.3.12.2.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

7.4.1.2.3.3.12.2.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

7.4.1.2.3.3.12.2.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			920
	Amount <*Amt*>	[1..1]	Amount	C2, C5	920
	Sign <*Sgn*>	[0..1]	Indicator		920
Or	**Percentage** <*Pctg*>	[1..1]	Rate		920
Or	**Yield** <*Yld*>	[1..1]	Rate		921
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		921

7.4.1.2.3.3.12.2.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C5	920
	Sign <*Sgn*>	[0..1]	Indicator		920

7.4.1.2.3.3.12.2.3.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.3.3.12.2.3.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

7.4.1.2.3.3.12.2.3.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 1517

7.4.1.2.3.3.12.2.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

7.4.1.2.3.3.12.2.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

7.4.1.2.3.3.12.2.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.3.3.13 LoanValue <LnVal>

Presence: [0..1]

Definition: Specifies loan value, that is the quantity or nominal amount multiplied by the price.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.3.3.14 RebateRate <RbtRate>

Presence: [0..1]

Definition: Rate agreed to be paid by the lender for the reinvestment of the cash collateral minus lending fee.

RebateRate <RbtRate> contains one of the following elements (see "InterestRate20Choice" on page 1450 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]			1451
	Rate <*Rate*>	[0..1]	Rate		1451
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1451
Or}	Floating <*Fltg*>	[1..1]			1452
	ReferenceRate <*RefRate*>	[0..1]			1452
{Or	Index <*Indx*>	[1..1]	CodeSet		1452
Or}	Name <*Nm*>	[1..1]	Text		1454
	Term <*Term*>	[0..1]	±		1455
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1455
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1455
	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		1455
	RateAdjustment <*RateAdjstmnt*>	[0..*]			1455
	Rate <*Rate*>	[1..1]	Rate		1456
	AdjustmentDate <*AdjstmntDt*>	[1..1]	Date		1456
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1456

7.4.1.2.3.3.15 LendingFee <LndgFee>

Presence: [0..1]

Definition: Fee that the borrower of the security or commodity pays to the lender.

Datatype: "PercentageRate" on page 1517

7.4.1.2.3.3.16 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 1513

7.4.1.2.3.4 MarginLending <MrgnLndg>

Presence: [1..1]

Definition: Details of the margin lending transaction.

MarginLending <MrgnLndg> contains the following **LoanData75** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		923
	EventDate <*EvtDt*>	[1..1]	Date		923
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	DateTime		923
	TradingVenue <*TradgVn*>	[0..1]	IdentifierSet		923
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]	CodeSet		923
	OutstandingMarginLoanAmount <*OutsdngMrgnLnAmt*>	[0..1]	Amount	C2, C5	924
	ShortMarketValueAmount <*ShrtMktValAmt*>	[0..1]	Amount	C2, C5	924
	MarginLoanAttribute <*MrgnLnAttr*>	[0..*]	±		924
	TerminationDate <*TermntnDt*>	[0..1]	Date		925

7.4.1.2.3.4.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

7.4.1.2.3.4.2 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

7.4.1.2.3.4.3 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Indicates the date and time when the contract was executed.

Datatype: "ISODateTime" on page 1514

7.4.1.2.3.4.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Identification of the trading venue where the transaction was executed.

Datatype: "MICIdentifier" on page 1515

7.4.1.2.3.4.5 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Specifies whether the collateral is subject to a title transfer collateral arrangement, a securities interest collateral arrangement, or a securities interest with the right of use.

Datatype: "CollateralDeliveryMethod1Code" on page 1497

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

7.4.1.2.3.4.6 OutstandingMarginLoanAmount <OutsdngMrgnLnAmt>

Presence: [0..1]

Definition: Total amount of margin loans in base currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.3.4.7 ShortMarketValueAmount <ShrtMktValAmt>

Presence: [0..1]

Definition: Market value of short position in base currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.3.4.8 MarginLoanAttribute <MrgnLnAttr>

Presence: [0..*]

Definition: Data on amount and interest rates of the transaction.

MarginLoanAttribute <MrgnLnAttr> contains the following elements (see "InterestRate3" on page 1445 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]			1445
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1445
	Sign *<Sgn>*	[0..1]	Indicator		1445
	InterestRate *<IntrstRate>*	[1..1]	±		1446

7.4.1.2.3.4.9 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Termination date in the case of a full early termination of the SFT.

Datatype: "ISODate" on page 1513

7.4.1.2.4 CollateralData <CollData>

Presence: [0..1]

Definition: Information on collateral used in the transaction.

CollateralData <CollData> contains one of the following **TransactionCollateralData15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**RepurchaseTrade** *<RpTrad>*	[1..1]			931
	CollateralValueDate *<CollValDt>*	[0..1]	Date		933
	AssetType *<AsstTp>*	[0..1]			933
	Security *<Scty>*	[0..*]			935
	Identification *<Id>*	[0..1]	IdentifierSet		936
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		936
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			936
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		936
Or}	**NominalValue** *<NmnlVal>*	[1..1]	Amount	C2, C5	936
	UnitPrice *<UnitPric>*	[0..1]	±		937
	MarketValue *<MktVal>*	[0..1]			937
	Amount *<Amt>*	[1..1]	Amount	C2, C5	937
	Sign *<Sgn>*	[0..1]	Indicator		937
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		938
	Quality *<Qlty>*	[0..1]	CodeSet		938
	Maturity *<Mtrty>*	[0..1]	Date		938
	Issuer *<Issr>*	[0..1]			938
	Identification *<Id>*	[0..1]	±		939
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	939
	Type *<Tp>*	[0..1]			939
{Or	**Code** *<Cd>*	[1..1]	CodeSet		939
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		940
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		940
	Cash *<Csh>*	[0..*]			940
	Amount *<Amt>*	[1..1]			940
	Amount *<Amt>*	[1..1]	Amount	C2, C5	940
	Sign *<Sgn>*	[0..1]	Indicator		941
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		941
	Commodity *<Cmmdty>*	[0..*]			941
	Classification *<Clssfctn>*	[0..1]	±		942

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]			948
	Value *<Val>*	[1..1]	Quantity		948
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		948
	UnitPrice *<UnitPric>*	[0..1]			952
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			953
	Amount *<Amt>*	[1..1]	Amount	C2, C5	953
	Sign *<Sgn>*	[0..1]	Indicator		953
Or	**Percentage** *<Pctg>*	[1..1]	Rate		953
Or	**Yield** *<Yld>*	[1..1]	Rate		954
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		954
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	954
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		954
	BasketIdentifier *<BsktIdr>*	[0..1]	±		954
Or	**BuySellBack** *<BuySellBck>*	[1..1]			955
	CollateralValueDate *<CollValDt>*	[0..1]	Date		957
	AssetType *<AsstTp>*	[0..1]			957
	Security *<Scty>*	[0..*]			959
	Identification *<Id>*	[0..1]	IdentifierSet		960
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		960
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			960
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		960
Or}	**NominalValue** *<NmnlVal>*	[1..1]	Amount	C2, C5	960
	UnitPrice *<UnitPric>*	[0..1]	±		961
	MarketValue *<MktVal>*	[0..1]			961
	Amount *<Amt>*	[1..1]	Amount	C2, C5	961
	Sign *<Sgn>*	[0..1]	Indicator		961
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		962
	Quality *<Qlty>*	[0..1]	CodeSet		962
	Maturity *<Mtrty>*	[0..1]	Date		962
	Issuer *<Issr>*	[0..1]			962
	Identification *<Id>*	[0..1]	±		963

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	963
	Type *<Tp>*	[0..1]			963
{Or	**Code** *<Cd>*	[1..1]	CodeSet		963
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		964
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		964
	Cash *<Csh>*	[0..*]			964
	Amount *<Amt>*	[1..1]			964
	Amount *<Amt>*	[1..1]	Amount	C2, C5	964
	Sign *<Sgn>*	[0..1]	Indicator		965
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		965
	Commodity *<Cmmdty>*	[0..*]			965
	Classification *<Clssfctn>*	[0..1]	±		966
	Quantity *<Qty>*	[0..1]			972
	Value *<Val>*	[1..1]	Quantity		972
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		972
	UnitPrice *<UnitPric>*	[0..1]			976
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			977
	Amount *<Amt>*	[1..1]	Amount	C2, C5	977
	Sign *<Sgn>*	[0..1]	Indicator		977
Or	**Percentage** *<Pctg>*	[1..1]	Rate		977
Or	**Yield** *<Yld>*	[1..1]	Rate		978
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		978
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	978
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		978
	BasketIdentifier *<BsktIdr>*	[0..1]	±		978
Or	**SecuritiesLending** *<SctiesLndg>*	[1..1]			979
{Or	**Collateralised** *<Collsd>*	[1..1]			981
	CollateralValueDate *<CollValDt>*	[0..1]	Date		983
	AssetType *<AsstTp>*	[0..1]			983
	Security *<Scty>*	[0..*]			985
	Identification *<Id>*	[0..1]	IdentifierSet		986

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		987
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			987
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		987
Or}	**NominalValue** *<NmnlVal>*	[1..1]			987
	Amount *<Amt>*	[1..1]	Amount	C2, C5	987
	Sign *<Sgn>*	[0..1]	Indicator		988
	UnitPrice *<UnitPric>*	[0..1]			988
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			988
	Amount *<Amt>*	[1..1]	Amount	C2, C5	989
	Sign *<Sgn>*	[0..1]	Indicator		989
Or	**Percentage** *<Pctg>*	[1..1]	Rate		989
Or	**Yield** *<Yld>*	[1..1]	Rate		989
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		990
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	990
	Quality *<Qlty>*	[0..1]	CodeSet		990
	Maturity *<Mtrty>*	[0..1]	Date		990
	Issuer *<Issr>*	[0..1]			990
	Identification *<Id>*	[0..1]	±		991
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	991
	Type *<Tp>*	[0..*]			991
{Or	**Code** *<Cd>*	[1..1]	CodeSet		991
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		992
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		992
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		992
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		992
	Cash *<Csh>*	[0..*]			992
	Amount *<Amt>*	[1..1]			993
	Amount *<Amt>*	[1..1]	Amount	C2, C5	993
	Sign *<Sgn>*	[0..1]	Indicator		993
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		994
	Commodity *<Cmmdty>*	[0..*]			994

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Classification *<Clssfctn>*	[0..1]	±		994
	Quantity *<Qty>*	[0..1]			1000
	Value *<Val>*	[1..1]	Quantity		1000
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		1000
	UnitPrice *<UnitPric>*	[0..1]			1004
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1005
	Amount *<Amt>*	[1..1]	Amount	C2, C5	1005
	Sign *<Sgn>*	[0..1]	Indicator		1005
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1005
Or	**Yield** *<Yld>*	[1..1]	Rate		1006
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1006
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	1006
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		1006
	BasketIdentifier *<BsktIdr>*	[0..1]	±		1006
Or}	**Uncollateralised** *<Uncollsd>*	[1..1]	CodeSet		1007
Or}	**MarginLending** *<MrgnLndg>*	[1..*]			1007
	Identification *<Id>*	[0..1]	IdentifierSet		1008
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		1009
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			1009
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		1009
Or}	**NominalValue** *<NmnlVal>*	[1..1]			1009
	Amount *<Amt>*	[1..1]	Amount	C2, C5	1009
	Sign *<Sgn>*	[0..1]	Indicator		1010
	UnitPrice *<UnitPric>*	[0..1]			1010
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1010
	Amount *<Amt>*	[1..1]	Amount	C2, C5	1011
	Sign *<Sgn>*	[0..1]	Indicator		1011
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1011
Or	**Yield** *<Yld>*	[1..1]	Rate		1011
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1012
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	1012

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quality *<Qlty>*	[0..1]	CodeSet		1012
	Maturity *<Mtrty>*	[0..1]	Date		1012
	Issuer *<Issr>*	[0..1]			1012
	Identification *<Id>*	[0..1]	±		1013
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	1013
	Type *<Tp>*	[0..*]			1013
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1013
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1014
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		1014
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		1014
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		1014

7.4.1.2.4.1 RepurchaseTrade <RpTrad>

Presence: [1..1]

Definition: Data on collateral used for the repurchase trade transaction.

RepurchaseTrade <RpTrad> contains the following **Collateral42** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralValueDate <CollValDt>	[0..1]	Date		933
	AssetType <AsstTp>	[0..1]			933
	Security <Scty>	[0..*]			935
	Identification <Id>	[0..1]	IdentifierSet		936
	ClassificationType <ClssfctnTp>	[0..1]	IdentifierSet		936
	QuantityOrNominalValue <QtyOrNmnlVal>	[0..1]			936
{Or	**Quantity** <Qty>	[1..1]	Quantity		936
Or}	**NominalValue** <NmnlVal>	[1..1]	Amount	C2, C5	936
	UnitPrice <UnitPric>	[0..1]	±		937
	MarketValue <MktVal>	[0..1]			937
	Amount <Amt>	[1..1]	Amount	C2, C5	937
	Sign <Sgn>	[0..1]	Indicator		937
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		938
	Quality <Qlty>	[0..1]	CodeSet		938
	Maturity <Mtrty>	[0..1]	Date		938
	Issuer <Issr>	[0..1]			938
	Identification <Id>	[0..1]	±		939
	JurisdictionCountry <JursdctnCtry>	[1..1]	CodeSet	C4	939
	Type <Tp>	[0..1]			939
{Or	**Code** <Cd>	[1..1]	CodeSet		939
Or}	**Proprietary** <Prtry>	[1..1]	Text		940
	AvailableForCollateralReuse <AvlblForCollReuse>	[0..1]	Indicator		940
	Cash <Csh>	[0..*]			940
	Amount <Amt>	[1..1]			940
	Amount <Amt>	[1..1]	Amount	C2, C5	940
	Sign <Sgn>	[0..1]	Indicator		941
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		941
	Commodity <Cmmdty>	[0..*]			941
	Classification <Clssfctn>	[0..1]	±		942
	Quantity <Qty>	[0..1]			948
	Value <Val>	[1..1]	Quantity		948

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		948
	UnitPrice *<UnitPric>*	[0..1]			952
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			953
	Amount *<Amt>*	[1..1]	Amount	C2, C5	953
	Sign *<Sgn>*	[0..1]	Indicator		953
Or	**Percentage** *<Pctg>*	[1..1]	Rate		953
Or	**Yield** *<Yld>*	[1..1]	Rate		954
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		954
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	954
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		954
	BasketIdentifier *<BsktIdr>*	[0..1]	±		954

7.4.1.2.4.1.1 CollateralValueDate <CollValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the transaction.

Datatype: "ISODate" on page 1513

7.4.1.2.4.1.2 AssetType <AsstTp>

Presence: [0..1]

Definition: Indication of the type of collateral component.

AssetType <AsstTp> contains the following **CollateralType16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Security *<Scty>*	[0..*]			935
	Identification *<Id>*	[0..1]	IdentifierSet		936
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		936
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			936
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		936
Or}	**NominalValue** *<NmnlVal>*	[1..1]	Amount	C2, C5	936
	UnitPrice *<UnitPric>*	[0..1]	±		937
	MarketValue *<MktVal>*	[0..1]			937
	Amount *<Amt>*	[1..1]	Amount	C2, C5	937
	Sign *<Sgn>*	[0..1]	Indicator		937
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		938
	Quality *<Qlty>*	[0..1]	CodeSet		938
	Maturity *<Mtrty>*	[0..1]	Date		938
	Issuer *<Issr>*	[0..1]			938
	Identification *<Id>*	[0..1]	±		939
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	939
	Type *<Tp>*	[0..1]			939
{Or	**Code** *<Cd>*	[1..1]	CodeSet		939
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		940
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		940
	Cash *<Csh>*	[0..*]			940
	Amount *<Amt>*	[1..1]			940
	Amount *<Amt>*	[1..1]	Amount	C2, C5	940
	Sign *<Sgn>*	[0..1]	Indicator		941
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		941
	Commodity *<Cmmdty>*	[0..*]			941
	Classification *<Clssfctn>*	[0..1]	±		942
	Quantity *<Qty>*	[0..1]			948
	Value *<Val>*	[1..1]	Quantity		948
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		948
	UnitPrice *<UnitPric>*	[0..1]			952

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			953
	Amount *<Amt>*	[1..1]	Amount	C2, C5	953
	Sign *<Sgn>*	[0..1]	Indicator		953
Or	**Percentage** *<Pctg>*	[1..1]	Rate		953
Or	**Yield** *<Yld>*	[1..1]	Rate		954
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		954
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	954

7.4.1.2.4.1.2.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities and related fields used as a collateral.

Security <Scty> contains the following **Security14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		936
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		936
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			936
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		936
Or}	**NominalValue** *<NmnlVal>*	[1..1]	Amount	C2, C5	936
	UnitPrice *<UnitPric>*	[0..1]	±		937
	MarketValue *<MktVal>*	[0..1]			937
	Amount *<Amt>*	[1..1]	Amount	C2, C5	937
	Sign *<Sgn>*	[0..1]	Indicator		937
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		938
	Quality *<Qlty>*	[0..1]	CodeSet		938
	Maturity *<Mtrty>*	[0..1]	Date		938
	Issuer *<Issr>*	[0..1]			938
	Identification *<Id>*	[0..1]	±		939
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	939
	Type *<Tp>*	[0..1]			939
{Or	**Code** *<Cd>*	[1..1]	CodeSet		939
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		940
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		940

7.4.1.2.4.1.2.1.1 Identification <Id>

Presence: [0..1]

Definition: Identification of a financial instrument used as a collateral.

Datatype: "ISINOct2015Identifier" on page 1515

7.4.1.2.4.1.2.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

7.4.1.2.4.1.2.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Information on the securities quantity or bonds nominal amount.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		936
Or}	**NominalValue** <*NmnlVal*>	[1..1]	Amount	C2, C5	936

7.4.1.2.4.1.2.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

7.4.1.2.4.1.2.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.4.1.2.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following elements (see "SecuritiesTransactionPrice2Choice" on page 1444 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		1444
Or	Percentage <*Pctg*>	[1..1]	Rate		1444
Or	Yield <*Yld*>	[1..1]	Rate		1444
Or}	BasisPoints <*BsisPts*>	[1..1]	Quantity		1444

7.4.1.2.4.1.2.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Fair value of the individual collateral component expressed in price currency.

MarketValue <MktVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C5	937
	Sign <*Sgn*>	[0..1]	Indicator		937

7.4.1.2.4.1.2.1.5.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.4.1.2.1.5.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

7.4.1.2.4.1.2.1.6 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

7.4.1.2.4.1.2.1.7 Quality <Qlty>

Presence: [0..1]

Definition: Risk classification of the security used as collateral.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

7.4.1.2.4.1.2.1.8 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity date of the security used as collateral.

Datatype: "ISODate" on page 1513

7.4.1.2.4.1.2.1.9 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	±		939
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	939

7.4.1.2.4.1.2.1.9.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		1436
Or	ClientIdentification *<ClntId>*	[1..1]	Text		1436
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	1436

7.4.1.2.4.1.2.1.9.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

7.4.1.2.4.1.2.1.10 Type <Tp>

Presence: [0..1]

Definition: Type of a security used as collateral.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		939
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		940

7.4.1.2.4.1.2.1.10.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

7.4.1.2.4.1.2.1.10.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

7.4.1.2.4.1.2.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.4.1.2.2 Cash <Csh>

Presence: [0..*]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Cash <Csh> contains the following **AmountHaircutMargin1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]			940
	Amount <*Amt*>	[1..1]	Amount	C2, C5	940
	Sign <*Sgn*>	[0..1]	Indicator		941
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		941

7.4.1.2.4.1.2.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Amount <Amt> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C5	940
	Sign <*Sgn*>	[0..1]	Indicator		941

7.4.1.2.4.1.2.2.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.4.1.2.2.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

7.4.1.2.4.1.2.2.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

7.4.1.2.4.1.2.3 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities and related fields used as a collateral.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Classification *<Clssfctn>*	[0..1]	±		942
	Quantity *<Qty>*	[0..1]			948
	Value *<Val>*	[1..1]	Quantity		948
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		948
	UnitPrice *<UnitPric>*	[0..1]			952
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			953
	Amount *<Amt>*	[1..1]	Amount	C2, C5	953
	Sign *<Sgn>*	[0..1]	Indicator		953
Or	**Percentage** *<Pctg>*	[1..1]	Rate		953
Or	**Yield** *<Yld>*	[1..1]	Rate		954
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		954
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	954

7.4.1.2.4.1.2.3.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]			1380
{Or	GrainOilSeed *<GrnOilSeed>*	[1..1]			1382
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1382
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1382
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1382
Or	Soft *<Soft>*	[1..1]			1383
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1383
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1383
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1383
Or	Potato *<Ptt>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1384
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1384
Or	OliveOil *<OlvOil>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1385
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1385
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1385
Or	Dairy *<Dairy>*	[1..1]			1385
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Forestry *<Frstry>*	[1..1]			1386
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Seafood *<Sfd>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1387
Or	LiveStock *<LiveStock>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1388
Or	Grain *<Grn>*	[1..1]			1388
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

7.4.1.2.4.1.2.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		948
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		948

7.4.1.2.4.1.2.3.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

7.4.1.2.4.1.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

7.4.1.2.4.1.2.3.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			953
	Amount *<Amt>*	[1..1]	Amount	C2, C5	953
	Sign *<Sgn>*	[0..1]	Indicator		953
Or	**Percentage** *<Pctg>*	[1..1]	Rate		953
Or	**Yield** *<Yld>*	[1..1]	Rate		954
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		954

7.4.1.2.4.1.2.3.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C5	953
	Sign <*Sgn*>	[0..1]	Indicator		953

7.4.1.2.4.1.2.3.3.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.4.1.2.3.3.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

7.4.1.2.4.1.2.3.3.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 1517

7.4.1.2.4.1.2.3.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

7.4.1.2.4.1.2.3.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

7.4.1.2.4.1.2.3.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.4.1.3 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.4.1.4 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Identification of the collateral basket.

BasketIdentifier <BsktIdr> contains one of the following elements (see "SecurityIdentification26Choice" on page 1479 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	IdentifierSet		1479
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		1479

7.4.1.2.4.2 BuySellBack <BuySellBck>

Presence: [1..1]

Definition: Data on collateral used for the buy sell back transaction.

BuySellBack <BuySellBck> contains the following **Collateral42** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CollateralValueDate *<CollValDt>*	[0..1]	Date		957
	AssetType *<AsstTp>*	[0..1]			957
	Security *<Scty>*	[0..*]			959
	Identification *<Id>*	[0..1]	IdentifierSet		960
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		960
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			960
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		960
Or}	**NominalValue** *<NmnlVal>*	[1..1]	Amount	C2, C5	960
	UnitPrice *<UnitPric>*	[0..1]	±		961
	MarketValue *<MktVal>*	[0..1]			961
	Amount *<Amt>*	[1..1]	Amount	C2, C5	961
	Sign *<Sgn>*	[0..1]	Indicator		961
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		962
	Quality *<Qlty>*	[0..1]	CodeSet		962
	Maturity *<Mtrty>*	[0..1]	Date		962
	Issuer *<Issr>*	[0..1]			962
	Identification *<Id>*	[0..1]	±		963
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	963
	Type *<Tp>*	[0..1]			963
{Or	**Code** *<Cd>*	[1..1]	CodeSet		963
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		964
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		964
	Cash *<Csh>*	[0..*]			964
	Amount *<Amt>*	[1..1]			964
	Amount *<Amt>*	[1..1]	Amount	C2, C5	964
	Sign *<Sgn>*	[0..1]	Indicator		965
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		965
	Commodity *<Cmmdty>*	[0..*]			965
	Classification *<Clssfctn>*	[0..1]	±		966
	Quantity *<Qty>*	[0..1]			972
	Value *<Val>*	[1..1]	Quantity		972

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		972
	UnitPrice *<UnitPric>*	[0..1]			976
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			977
	Amount *<Amt>*	[1..1]	Amount	C2, C5	977
	Sign *<Sgn>*	[0..1]	Indicator		977
Or	**Percentage** *<Pctg>*	[1..1]	Rate		977
Or	**Yield** *<Yld>*	[1..1]	Rate		978
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		978
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	978
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]	Indicator		978
	BasketIdentifier *<BsktIdr>*	[0..1]	±		978

7.4.1.2.4.2.1 CollateralValueDate <CollValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the transaction.

Datatype: "ISODate" on page 1513

7.4.1.2.4.2.2 AssetType <AsstTp>

Presence: [0..1]

Definition: Indication of the type of collateral component.

AssetType <AsstTp> contains the following **CollateralType16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Security *<Scty>*	[0..*]			959
	Identification *<Id>*	[0..1]	IdentifierSet		960
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		960
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			960
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		960
Or}	**NominalValue** *<NmnlVal>*	[1..1]	Amount	C2, C5	960
	UnitPrice *<UnitPric>*	[0..1]	±		961
	MarketValue *<MktVal>*	[0..1]			961
	Amount *<Amt>*	[1..1]	Amount	C2, C5	961
	Sign *<Sgn>*	[0..1]	Indicator		961
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		962
	Quality *<Qlty>*	[0..1]	CodeSet		962
	Maturity *<Mtrty>*	[0..1]	Date		962
	Issuer *<Issr>*	[0..1]			962
	Identification *<Id>*	[0..1]	±		963
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	963
	Type *<Tp>*	[0..1]			963
{Or	**Code** *<Cd>*	[1..1]	CodeSet		963
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		964
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		964
	Cash *<Csh>*	[0..*]			964
	Amount *<Amt>*	[1..1]			964
	Amount *<Amt>*	[1..1]	Amount	C2, C5	964
	Sign *<Sgn>*	[0..1]	Indicator		965
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		965
	Commodity *<Cmmdty>*	[0..*]			965
	Classification *<Clssfctn>*	[0..1]	±		966
	Quantity *<Qty>*	[0..1]			972
	Value *<Val>*	[1..1]	Quantity		972
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		972
	UnitPrice *<UnitPric>*	[0..1]			976

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			977
	Amount *<Amt>*	[1..1]	Amount	C2, C5	977
	Sign *<Sgn>*	[0..1]	Indicator		977
Or	**Percentage** *<Pctg>*	[1..1]	Rate		977
Or	**Yield** *<Yld>*	[1..1]	Rate		978
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		978
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	978

7.4.1.2.4.2.2.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities and related fields used as a collateral.

Security <Scty> contains the following **Security14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		960
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		960
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			960
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		960
Or}	**NominalValue** *<NmnlVal>*	[1..1]	Amount	C2, C5	960
	UnitPrice *<UnitPric>*	[0..1]	±		961
	MarketValue *<MktVal>*	[0..1]			961
	Amount *<Amt>*	[1..1]	Amount	C2, C5	961
	Sign *<Sgn>*	[0..1]	Indicator		961
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		962
	Quality *<Qlty>*	[0..1]	CodeSet		962
	Maturity *<Mtrty>*	[0..1]	Date		962
	Issuer *<Issr>*	[0..1]			962
	Identification *<Id>*	[0..1]	±		963
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	963
	Type *<Tp>*	[0..1]			963
{Or	**Code** *<Cd>*	[1..1]	CodeSet		963
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		964
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		964

7.4.1.2.4.2.2.1.1 Identification <Id>

Presence: [0..1]

Definition: Identification of a financial instrument used as a collateral.

Datatype: "ISINOct2015Identifier" on page 1515

7.4.1.2.4.2.2.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

7.4.1.2.4.2.2.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Information on the securities quantity or bonds nominal amount.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		960
Or}	**NominalValue** *<NmnlVal>*	[1..1]	Amount	C2, C5	960

7.4.1.2.4.2.2.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

7.4.1.2.4.2.2.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.4.2.2.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following elements (see "SecuritiesTransactionPrice2Choice" on page 1444 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		1444
Or	Percentage <*Pctg*>	[1..1]	Rate		1444
Or	Yield <*Yld*>	[1..1]	Rate		1444
Or}	BasisPoints <*BsisPts*>	[1..1]	Quantity		1444

7.4.1.2.4.2.2.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Fair value of the individual collateral component expressed in price currency.

MarketValue <MktVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C5	961
	Sign <*Sgn*>	[0..1]	Indicator		961

7.4.1.2.4.2.2.1.5.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.4.2.2.1.5.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

7.4.1.2.4.2.2.1.6 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

7.4.1.2.4.2.2.1.7 Quality <Qlty>

Presence: [0..1]

Definition: Risk classification of the security used as collateral.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

7.4.1.2.4.2.2.1.8 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity date of the security used as collateral.

Datatype: "ISODate" on page 1513

7.4.1.2.4.2.2.1.9 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		963
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C4	963

7.4.1.2.4.2.2.1.9.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

7.4.1.2.4.2.2.1.9.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

7.4.1.2.4.2.2.1.10 Type <Tp>

Presence: [0..1]

Definition: Type of a security used as collateral.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		963
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		964

7.4.1.2.4.2.2.1.10.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

7.4.1.2.4.2.2.1.10.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

7.4.1.2.4.2.2.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.4.2.2.2 Cash <Csh>

Presence: [0..*]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Cash <Csh> contains the following **AmountHaircutMargin1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]			964
	Amount <*Amt*>	[1..1]	Amount	C2, C5	964
	Sign <*Sgn*>	[0..1]	Indicator		965
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		965

7.4.1.2.4.2.2.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Amount <Amt> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C5	964
	Sign <*Sgn*>	[0..1]	Indicator		965

7.4.1.2.4.2.2.2.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.4.2.2.2.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

7.4.1.2.4.2.2.2.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

7.4.1.2.4.2.2.3 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities and related fields used as a collateral.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Classification *<Clssfctn>*	[0..1]	±		966
	Quantity *<Qty>*	[0..1]			972
	Value *<Val>*	[1..1]	Quantity		972
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		972
	UnitPrice *<UnitPric>*	[0..1]			976
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			977
	Amount *<Amt>*	[1..1]	Amount	C2, C5	977
	Sign *<Sgn>*	[0..1]	Indicator		977
Or	**Percentage** *<Pctg>*	[1..1]	Rate		977
Or	**Yield** *<Yld>*	[1..1]	Rate		978
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		978
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	978

7.4.1.2.4.2.2.3.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]			1380
{Or	GrainOilSeed *<GrnOilSeed>*	[1..1]			1382
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1382
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1382
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1382
Or	Soft *<Soft>*	[1..1]			1383
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1383
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1383
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1383
Or	Potato *<Ptt>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1384
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1384
Or	OliveOil *<OlvOil>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1385
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1385
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1385
Or	Dairy *<Dairy>*	[1..1]			1385
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Forestry *<Frstry>*	[1..1]			1386
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Seafood *<Sfd>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1387
Or	LiveStock *<LiveStock>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1388
Or	Grain *<Grn>*	[1..1]			1388
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

7.4.1.2.4.2.2.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		972
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		972

7.4.1.2.4.2.2.3.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

7.4.1.2.4.2.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

7.4.1.2.4.2.2.3.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			977
	Amount <*Amt*>	[1..1]	Amount	C2, C5	977
	Sign <*Sgn*>	[0..1]	Indicator		977
Or	**Percentage** <*Pctg*>	[1..1]	Rate		977
Or	**Yield** <*Yld*>	[1..1]	Rate		978
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		978

7.4.1.2.4.2.2.3.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C5	977
	Sign <*Sgn*>	[0..1]	Indicator		977

7.4.1.2.4.2.2.3.3.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.4.2.2.3.3.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

7.4.1.2.4.2.2.3.3.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 1517

7.4.1.2.4.2.2.3.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

7.4.1.2.4.2.2.3.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

7.4.1.2.4.2.2.3.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.4.2.3 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.4.2.4 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Identification of the collateral basket.

BasketIdentifier <BsktIdr> contains one of the following elements (see "SecurityIdentification26Choice" on page 1479 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	IdentifierSet		1479
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		1479

7.4.1.2.4.3 SecuritiesLending <SctiesLndg>

Presence: [1..1]

Definition: Data on collateral used for the securities lending transaction.

SecuritiesLending <SctiesLndg> contains one of the following **CollateralFlag10Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Collateralised** *<Collsd>*	[1..1]			981
	CollateralValueDate *<CollValDt>*	[0..1]	Date		983
	AssetType *<AsstTp>*	[0..1]			983
	Security *<Scty>*	[0..*]			985
	Identification *<Id>*	[0..1]	IdentifierSet		986
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		987
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			987
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		987
Or}	**NominalValue** *<NmnlVal>*	[1..1]			987
	Amount *<Amt>*	[1..1]	Amount	C2, C5	987
	Sign *<Sgn>*	[0..1]	Indicator		988
	UnitPrice *<UnitPric>*	[0..1]			988
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			988
	Amount *<Amt>*	[1..1]	Amount	C2, C5	989
	Sign *<Sgn>*	[0..1]	Indicator		989
Or	**Percentage** *<Pctg>*	[1..1]	Rate		989
Or	**Yield** *<Yld>*	[1..1]	Rate		989
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		990
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	990
	Quality *<Qlty>*	[0..1]	CodeSet		990
	Maturity *<Mtrty>*	[0..1]	Date		990
	Issuer *<Issr>*	[0..1]			990
	Identification *<Id>*	[0..1]	±		991
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	991
	Type *<Tp>*	[0..*]			991
{Or	**Code** *<Cd>*	[1..1]	CodeSet		991
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		992
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		992
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		992
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		992
	Cash *<Csh>*	[0..*]			992

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]			993
	Amount <Amt>	[1..1]	Amount	C2, C5	993
	Sign <Sgn>	[0..1]	Indicator		993
	HaircutOrMargin <HrcutOrMrgn>	[0..1]	Rate		994
	Commodity <Cmmdty>	[0..*]			994
	Classification <Clssfctn>	[0..1]	±		994
	Quantity <Qty>	[0..1]			1000
	Value <Val>	[1..1]	Quantity		1000
	UnitOfMeasure <UnitOfMeasr>	[1..1]	CodeSet		1000
	UnitPrice <UnitPric>	[0..1]			1004
{Or	**MonetaryValue** <MntryVal>	[1..1]			1005
	Amount <Amt>	[1..1]	Amount	C2, C5	1005
	Sign <Sgn>	[0..1]	Indicator		1005
Or	**Percentage** <Pctg>	[1..1]	Rate		1005
Or	**Yield** <Yld>	[1..1]	Rate		1006
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		1006
	MarketValue <MktVal>	[0..1]	Amount	C2, C5	1006
	NetExposureCollateralisationIndicator <NetXpsrCollstnInd>	[0..1]	Indicator		1006
	BasketIdentifier <BsktIdr>	[0..1]	±		1006
Or}	**Uncollateralised** <Uncollsd>	[1..1]	CodeSet		1007

7.4.1.2.4.3.1 Collateralised <Collsd>

Presence: [1..1]

Definition: Data on collateralised securities.

Collateralised <Collsd> contains the following **CollaterisedData8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralValueDate <*CollValDt*>	[0..1]	Date		983
	AssetType <*AsstTp*>	[0..1]			983
	Security <*Scty*>	[0..*]			985
	Identification <*Id*>	[0..1]	IdentifierSet		986
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		987
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			987
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		987
Or}	**NominalValue** <*NmnlVal*>	[1..1]			987
	Amount <*Amt*>	[1..1]	Amount	C2, C5	987
	Sign <*Sgn*>	[0..1]	Indicator		988
	UnitPrice <*UnitPric*>	[0..1]			988
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			988
	Amount <*Amt*>	[1..1]	Amount	C2, C5	989
	Sign <*Sgn*>	[0..1]	Indicator		989
Or	**Percentage** <*Pctg*>	[1..1]	Rate		989
Or	**Yield** <*Yld*>	[1..1]	Rate		989
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		990
	MarketValue <*MktVal*>	[0..1]	Amount	C2, C5	990
	Quality <*Qlty*>	[0..1]	CodeSet		990
	Maturity <*Mtrty*>	[0..1]	Date		990
	Issuer <*Issr*>	[0..1]			990
	Identification <*Id*>	[0..1]	±		991
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C4	991
	Type <*Tp*>	[0..*]			991
{Or	**Code** <*Cd*>	[1..1]	CodeSet		991
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		992
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		992
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		992
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		992
	Cash <*Csh*>	[0..*]			992
	Amount <*Amt*>	[1..1]			993

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C5	993
	Sign <*Sgn*>	[0..1]	Indicator		993
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		994
	Commodity <*Cmmdty*>	[0..*]			994
	Classification <*Clssfctn*>	[0..1]	±		994
	Quantity <*Qty*>	[0..1]			1000
	Value <*Val*>	[1..1]	Quantity		1000
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		1000
	UnitPrice <*UnitPric*>	[0..1]			1004
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1005
	Amount <*Amt*>	[1..1]	Amount	C2, C5	1005
	Sign <*Sgn*>	[0..1]	Indicator		1005
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1005
Or	**Yield** <*Yld*>	[1..1]	Rate		1006
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1006
	MarketValue <*MktVal*>	[0..1]	Amount	C2, C5	1006
	NetExposureCollateralisationIndicator <*NetXpsrCollstnInd*>	[0..1]	Indicator		1006
	BasketIdentifier <*BsktIdr*>	[0..1]	±		1006

7.4.1.2.4.3.1.1 CollateralValueDate <CollValDt>

Presence: [0..1]

Definition: Date on which the counterparties contractually agree the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the securities financing transaction.

Datatype: "ISODate" on page 1513

7.4.1.2.4.3.1.2 AssetType <AsstTp>

Presence: [0..1]

Definition: Specification on the type of asset used as collateral.

AssetType <AsstTp> contains the following **CollateralType14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Security *<Scty>*	[0..*]			985
	Identification *<Id>*	[0..1]	IdentifierSet		986
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		987
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			987
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		987
Or}	**NominalValue** *<NmnlVal>*	[1..1]			987
	Amount *<Amt>*	[1..1]	Amount	C2, C5	987
	Sign *<Sgn>*	[0..1]	Indicator		988
	UnitPrice *<UnitPric>*	[0..1]			988
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			988
	Amount *<Amt>*	[1..1]	Amount	C2, C5	989
	Sign *<Sgn>*	[0..1]	Indicator		989
Or	**Percentage** *<Pctg>*	[1..1]	Rate		989
Or	**Yield** *<Yld>*	[1..1]	Rate		989
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		990
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	990
	Quality *<Qlty>*	[0..1]	CodeSet		990
	Maturity *<Mtrty>*	[0..1]	Date		990
	Issuer *<Issr>*	[0..1]			990
	Identification *<Id>*	[0..1]	±		991
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	991
	Type *<Tp>*	[0..*]			991
{Or	**Code** *<Cd>*	[1..1]	CodeSet		991
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		992
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		992
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		992
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		992
	Cash *<Csh>*	[0..*]			992
	Amount *<Amt>*	[1..1]			993
	Amount *<Amt>*	[1..1]	Amount	C2, C5	993
	Sign *<Sgn>*	[0..1]	Indicator		993

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		994
	Commodity *<Cmmdty>*	[0..*]			994
	Classification *<Clssfctn>*	[0..1]	±		994
	Quantity *<Qty>*	[0..1]			1000
	Value *<Val>*	[1..1]	Quantity		1000
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		1000
	UnitPrice *<UnitPric>*	[0..1]			1004
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1005
	Amount *<Amt>*	[1..1]	Amount	C2, C5	1005
	Sign *<Sgn>*	[0..1]	Indicator		1005
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1005
Or	**Yield** *<Yld>*	[1..1]	Rate		1006
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1006
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	1006

7.4.1.2.4.3.1.2.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities and related fields used as a collateral.

Security <Scty> contains the following **Security16** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		986
	ClassificationType <*ClssfctnTp*>	[0..1]	IdentifierSet		987
	QuantityOrNominalValue <*QtyOrNmnlVal*>	[0..1]			987
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		987
Or}	**NominalValue** <*NmnlVal*>	[1..1]			987
	Amount <*Amt*>	[1..1]	Amount	C2, C5	987
	Sign <*Sgn*>	[0..1]	Indicator		988
	UnitPrice <*UnitPric*>	[0..1]			988
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			988
	Amount <*Amt*>	[1..1]	Amount	C2, C5	989
	Sign <*Sgn*>	[0..1]	Indicator		989
Or	**Percentage** <*Pctg*>	[1..1]	Rate		989
Or	**Yield** <*Yld*>	[1..1]	Rate		989
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		990
	MarketValue <*MktVal*>	[0..1]	Amount	C2, C5	990
	Quality <*Qlty*>	[0..1]	CodeSet		990
	Maturity <*Mtrty*>	[0..1]	Date		990
	Issuer <*Issr*>	[0..1]			990
	Identification <*Id*>	[0..1]	±		991
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C4	991
	Type <*Tp*>	[0..*]			991
{Or	**Code** <*Cd*>	[1..1]	CodeSet		991
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		992
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]	Indicator		992
	AvailableForCollateralReuse <*AvlblForCollReuse*>	[0..1]	Indicator		992
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]	Rate		992

7.4.1.2.4.3.1.2.1.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

7.4.1.2.4.3.1.2.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

7.4.1.2.4.3.1.2.1.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		987
Or}	**NominalValue** <*NmnlVal*>	[1..1]			987
	Amount <*Amt*>	[1..1]	Amount	C2, C5	987
	Sign <*Sgn*>	[0..1]	Indicator		988

7.4.1.2.4.3.1.2.1.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

7.4.1.2.4.3.1.2.1.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C5	987
	Sign <*Sgn*>	[0..1]	Indicator		988

7.4.1.2.4.3.1.2.1.3.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.4.3.1.2.1.3.2.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

7.4.1.2.4.3.1.2.1.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			988
	Amount <*Amt*>	[1..1]	Amount	C2, C5	989
	Sign <*Sgn*>	[0..1]	Indicator		989
Or	**Percentage** <*Pctg*>	[1..1]	Rate		989
Or	**Yield** <*Yld*>	[1..1]	Rate		989
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		990

7.4.1.2.4.3.1.2.1.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C5	989
	Sign <*Sgn*>	[0..1]	Indicator		989

7.4.1.2.4.3.1.2.1.4.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.4.3.1.2.1.4.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

7.4.1.2.4.3.1.2.1.4.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 1517

7.4.1.2.4.3.1.2.1.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

7.4.1.2.4.3.1.2.1.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

7.4.1.2.4.3.1.2.1.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.4.3.1.2.1.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

7.4.1.2.4.3.1.2.1.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

7.4.1.2.4.3.1.2.1.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		991
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C4	991

7.4.1.2.4.3.1.2.1.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

7.4.1.2.4.3.1.2.1.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

7.4.1.2.4.3.1.2.1.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		991
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		992

7.4.1.2.4.3.1.2.1.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

7.4.1.2.4.3.1.2.1.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

7.4.1.2.4.3.1.2.1.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.4.3.1.2.1.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.4.3.1.2.1.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

7.4.1.2.4.3.1.2.2 Cash <Csh>

Presence: [0..*]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Cash <Csh> contains the following **AmountHaircutMargin1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]			993
	Amount *<Amt>*	[1..1]	Amount	C2, C5	993
	Sign *<Sgn>*	[0..1]	Indicator		993
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		994

7.4.1.2.4.3.1.2.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of funds provided as collateral for borrowing the securities or commodities.

Amount <Amt> contains the following **AmountAndDirection53** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C2, C5	993
	Sign *<Sgn>*	[0..1]	Indicator		993

7.4.1.2.4.3.1.2.2.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.4.3.1.2.2.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

7.4.1.2.4.3.1.2.2.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

7.4.1.2.4.3.1.2.3 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities and related fields used as a collateral.

Commodity <Cmmdty> contains the following **Commodity20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification *<Clssfctn>*	[0..1]	±		994
	Quantity *<Qty>*	[0..1]			1000
	Value *<Val>*	[1..1]	Quantity		1000
	UnitOfMeasure *<UnitOfMeasr>*	[1..1]	CodeSet		1000
	UnitPrice *<UnitPric>*	[0..1]			1004
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1005
	Amount *<Amt>*	[1..1]	Amount	C2, C5	1005
	Sign *<Sgn>*	[0..1]	Indicator		1005
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1005
Or	**Yield** *<Yld>*	[1..1]	Rate		1006
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1006
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	1006

7.4.1.2.4.3.1.2.3.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Details on commodities assignments to sectors.

Classification <Clssfctn> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]			1380
{Or	GrainOilSeed <*GrnOilSeed*>	[1..1]			1382
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1382
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1382
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1382
Or	Soft <*Soft*>	[1..1]			1383
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1383
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1383
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1383
Or	Potato <*Ptt*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1384
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1384
Or	OliveOil <*OlvOil*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1385
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1385
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1385
Or	Dairy <*Dairy*>	[1..1]			1385
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Forestry <*Frstry*>	[1..1]			1386
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Seafood <*Sfd*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1387
Or	LiveStock <*LiveStock*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
Or	Grain <*Grn*>	[1..1]			1388
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

7.4.1.2.4.3.1.2.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of the commodity.

Quantity <Qty> contains the following **Quantity17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]	Quantity		1000
	UnitOfMeasure <*UnitOfMeasr*>	[1..1]	CodeSet		1000

7.4.1.2.4.3.1.2.3.2.1 Value <Val>

Presence: [1..1]

Definition: Fair value of the individual collateral component expressed in price currency.

Datatype: "DecimalNumber" on page 1516

7.4.1.2.4.3.1.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [1..1]

Definition: Unit of measure in which the quantity is expressed.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.

CodeName	Name	Definition
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.

CodeName	Name	Definition
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.

CodeName	Name	Definition
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

7.4.1.2.4.3.1.2.3.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of asset or collateral component, including accrued interest for interest-bearing securities, used to value the commodity .

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1005
	Amount *<Amt>*	[1..1]	Amount	C2, C5	1005
	Sign *<Sgn>*	[0..1]	Indicator		1005
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1005
Or	**Yield** *<Yld>*	[1..1]	Rate		1006
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1006

7.4.1.2.4.3.1.2.3.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C5	1005
	Sign <*Sgn*>	[0..1]	Indicator		1005

7.4.1.2.4.3.1.2.3.3.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.4.3.1.2.3.3.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

7.4.1.2.4.3.1.2.3.3.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 1517

7.4.1.2.4.3.1.2.3.3.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

7.4.1.2.4.3.1.2.3.3.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

7.4.1.2.4.3.1.2.3.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.4.3.1.3 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Indicates whether the collateral has been provided for a net exposure, rather than for a single transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.4.3.1.4 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Identification of the collateral basket.

BasketIdentifier <BsktIdr> contains one of the following elements (see "SecurityIdentification26Choice" on page 1479 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	IdentifierSet		1479
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		1479

7.4.1.2.4.3.2 Uncollateralised <Uncollsd>

Presence: [1..1]

Definition: Indication that security is not collateralised.

Datatype: "NoReasonCode" on page 1504

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

7.4.1.2.4.4 MarginLending <MrgnLndg>

Presence: [1..*]

Definition: Data on collateral used for the margin lending transaction.

MarginLending <MrgnLndg> contains the following **Security16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]	IdentifierSet		1008
	ClassificationType *<ClssfctnTp>*	[0..1]	IdentifierSet		1009
	QuantityOrNominalValue *<QtyOrNmnlVal>*	[0..1]			1009
{Or	**Quantity** *<Qty>*	[1..1]	Quantity		1009
Or}	**NominalValue** *<NmnlVal>*	[1..1]			1009
	Amount *<Amt>*	[1..1]	Amount	C2, C5	1009
	Sign *<Sgn>*	[0..1]	Indicator		1010
	UnitPrice *<UnitPric>*	[0..1]			1010
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1010
	Amount *<Amt>*	[1..1]	Amount	C2, C5	1011
	Sign *<Sgn>*	[0..1]	Indicator		1011
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1011
Or	**Yield** *<Yld>*	[1..1]	Rate		1011
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1012
	MarketValue *<MktVal>*	[0..1]	Amount	C2, C5	1012
	Quality *<Qlty>*	[0..1]	CodeSet		1012
	Maturity *<Mtrty>*	[0..1]	Date		1012
	Issuer *<Issr>*	[0..1]			1012
	Identification *<Id>*	[0..1]	±		1013
	JurisdictionCountry *<JursdctnCtry>*	[1..1]	CodeSet	C4	1013
	Type *<Tp>*	[0..*]			1013
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1013
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1014
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]	Indicator		1014
	AvailableForCollateralReuse *<AvlblForCollReuse>*	[0..1]	Indicator		1014
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]	Rate		1014

7.4.1.2.4.4.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

7.4.1.2.4.4.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

Datatype: "CFIOct2015Identifier" on page 1514

7.4.1.2.4.4.3 QuantityOrNominalValue <QtyOrNmnlVal>

Presence: [0..1]

Definition: Quantity or nominal amount of the security or commodity subject of the transaction.

QuantityOrNominalValue <QtyOrNmnlVal> contains one of the following **QuantityNominalValue2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Quantity** <*Qty*>	[1..1]	Quantity		1009
Or}	**NominalValue** <*NmnlVal*>	[1..1]			1009
	Amount <*Amt*>	[1..1]	Amount	C2, C5	1009
	Sign <*Sgn*>	[0..1]	Indicator		1010

7.4.1.2.4.4.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of the securities other than bonds.

Datatype: "DecimalNumber" on page 1516

7.4.1.2.4.4.3.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Total nominal amount of bonds (number of bonds multiplied by the face value).

NominalValue <NmnlVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C5	1009
	Sign <*Sgn*>	[0..1]	Indicator		1010

7.4.1.2.4.4.3.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.4.4.3.2.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

7.4.1.2.4.4.4 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Price of unit of collateral component, including accrued interest for interest-bearing securities, used to value the security.

UnitPrice <UnitPric> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1010
	Amount <*Amt*>	[1..1]	Amount	C2, C5	1011
	Sign <*Sgn*>	[0..1]	Indicator		1011
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1011
Or	**Yield** <*Yld*>	[1..1]	Rate		1011
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1012

7.4.1.2.4.4.4.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C2, C5	1011
	Sign <*Sgn*>	[0..1]	Indicator		1011

7.4.1.2.4.4.4.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.4.4.4.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

7.4.1.2.4.4.4.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 1517

7.4.1.2.4.4.4.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

7.4.1.2.4.4.4.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

7.4.1.2.4.4.5 MarketValue <MktVal>

Presence: [0..1]

Definition: Market value of asset or collateral component.

Impacted by: C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

7.4.1.2.4.4.6 Quality <Qlty>

Presence: [0..1]

Definition: Code that classifies the risk of the security.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

7.4.1.2.4.4.7 Maturity <Mtrty>

Presence: [0..1]

Definition: Maturity of the security.

Datatype: "ISODate" on page 1513

7.4.1.2.4.4.8 Issuer <Issr>

Presence: [0..1]

Definition: Data on the securities issuer.

Issuer <Issr> contains the following **SecurityIssuer2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	±		1013
	JurisdictionCountry <*JursdctnCtry*>	[1..1]	CodeSet	C4	1013

7.4.1.2.4.4.8.1 Identification <Id>

Presence: [0..1]

Definition: Legal entity identification of the issuer of the security.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

7.4.1.2.4.4.8.2 JurisdictionCountry <JursdctnCtry>

Presence: [1..1]

Definition: Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, jurisdiction of the subsidiary.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

7.4.1.2.4.4.9 Type <Tp>

Presence: [0..*]

Definition: Classification of the type of the security.

Type <Tp> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1013
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1014

7.4.1.2.4.4.9.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

7.4.1.2.4.4.9.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

7.4.1.2.4.4.10 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Indication whether the borrower has exclusive access to borrow from the lender's securities portfolio.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.4.4.11 AvailableForCollateralReuse <AvlblForCollReuse>

Presence: [0..1]

Definition: Indication whether the collateral taker can reuse the securities provided as a collateral.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.4.4.12 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

Datatype: "PercentageRate" on page 1517

7.4.1.2.5 ReconciliationFlag <RcncltnFlg>

Presence: [0..1]

Definition: List of possible values for TRs reconciliation purposes.

ReconciliationFlag <RcncltnFlg> contains the following **ReconciliationFlag1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportType <*RptTp*>	[0..1]	CodeSet		1015
	BothCounterpartiesReporting <*BothCtrPtiesRptg*>	[0..1]	Indicator		1015
	PairedStatus <*PairdSts*>	[0..1]	Indicator		1015
	LoanReconciliationStatus <*LnRcncltnSts*>	[0..1]	Indicator		1015
	CollateralReconciliationStatus <*CollRcncltnSts*>	[0..1]	Indicator		1016
	ModificationStatus <*ModSts*>	[0..1]	Indicator		1016

7.4.1.2.5.1 ReportType <RptTp>

Presence: [0..1]

Definition: Indicates whether both counterparties to the transaction have reported to the same Trade Repository

Datatype: "TradeRepositoryReportingType1Code" on page 1508

CodeName	Name	Definition
SWOS	SingleSided	Only one counterparty to the transaction has reported to the same trade repository.
TWOS	DualSided	Both counterparties to the transaction have reported to the same trade repository.

7.4.1.2.5.2 BothCounterpartiesReporting <BothCtrPtiesRptg>

Presence: [0..1]

Definition: Indicates whether both counterparties are obliged to report the transaction data.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.5.3 PairedStatus <PairdSts>

Presence: [0..1]

Definition: Indicates whether the transaction is paired.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.5.4 LoanReconciliationStatus <LnRcncltnSts>

Presence: [0..1]

Definition: Indicates whether loan data is reconciled.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.5.5 CollateralReconciliationStatus <CollRcncltnSts>

Presence: [0..1]

Definition: Indicates whether collateral data is reconciled.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.5.6 ModificationStatus <ModSts>

Presence: [0..1]

Definition: Indicates whether the initially submitted report was further modified using action type modification.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

7.4.1.2.6 ContractModification <CtrctMod>

Presence: [1..1]

Definition: Contract modification details expressed as an action type and a reporting level type.

ContractModification <CtrctMod> contains the following **ContractModification2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ActionType *<ActnTp>*	[1..1]	CodeSet		1016
	Level *<Lvl>*	[0..1]	CodeSet		1017

7.4.1.2.6.1 ActionType <ActnTp>

Presence: [1..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType5Code" on page 1508

CodeName	Name	Definition
NEWT	NewTransaction	Transaction is a new transaction.
MODI	Modification	Transaction modifies in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by

CodeName	Name	Definition
		mistake, in which case, it will be identified as 'error'.
ETRM	EarlyTermination	Transaction is an early termination.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
COLU	CollateralUpdate	Update of a contract collateral.

7.4.1.2.6.2 Level <Lvl>

Presence: [0..1]

Definition: Indication whether the report is done at trade or position level.

Datatype: "ModificationLevel1Code" on page 1504

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

7.4.1.2.7 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 1430 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1430
	Envelope *<Envlp>*	[1..1]	(External Schema)		1430

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.

7.4.2 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 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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 auth.080.001.01 SecuritiesFinancingReportingReconciliationStatusAdviceV01

8.1 MessageDefinition Functionality

The SecuritesFinancingReportingReconciliationStatusAdvice message is sent by the trade repositories (TRs)) to other TR and to the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, to provide a status advice for reconciliation.

Outline

The SecuritiesFinancingReportingReconciliationStatusAdviceV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. ReconciliationData

   Data concerning the reconciliation results.

B. SupplementaryData

   Additional information that can not be captured in the structured fields and/or any other specific block.

8.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgRptgRcncltnStsAdvc>	[1..1]			
	ReconciliationData *<RcncltnData>*	[1..1]			1034
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		1048
Or}	**Report** *<Rpt>*	[1..*]			1048
	PairingReconciliationStatus *<PairgRcncltnSts>*	[0..*]			1062
	DetailedNumberOfReports *<DtldNbOfRpts>*	[1..1]	Text		1062
	DetailedStatus *<DtldSts>*	[1..1]	CodeSet		1062
	ReconciliationReport *<RcncltnRpt>*	[1..*]			1062
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		1075
	TransactionIdentification *<TxId>*	[1..1]			1076
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1076
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		1076
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		1076
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		1077
	AgentLender *<AgtLndr>*	[0..1]	±		1077
	TripartyAgent *<TrptyAgt>*	[0..1]	±		1077
	Modified *<Modfd>*	[1..1]	Indicator		1077
	ReconciliationStatus *<RcncltnSts>*	[1..1]			1078
{Or	**NoReconciliationRequired** *<NoRcncltnReqrd>*	[1..1]	CodeSet		1091
Or}	**ReportingData** *<RptgData>*	[1..1]			1091
{Or	**Matched** *<Mtchd>*	[1..1]	CodeSet		1104
Or}	**NotMatched** *<NotMtchd>*	[1..1]			1104
	Counterparty1 *<CtrPty1>*	[1..1]	±		1117
	Counterparty2 *<CtrPty2>*	[1..1]	±		1117
	MatchingCriteria *<MtchgCrit>*	[1..1]			1118
	CounterpartyMatchingCriteria *<CtrPtyMtchgCrit>*	[0..1]			1131
	ReportingCounterparty *<RptgCtrPty>*	[0..1]			1131
	Value1 *<Val1>*	[0..1]	±		1132
	Value2 *<Val2>*	[0..1]	±		1132
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1132

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		1133
	Value2 *<Val2>*	[0..1]	±		1133
	CounterpartySide *<CtrPtySd>*	[0..1]			1133
	Value1 *<Val1>*	[0..1]	CodeSet		1133
	Value2 *<Val2>*	[0..1]	CodeSet		1134
	LoanMatchingCriteria *<LnMtchgCrit>*	[0..1]			1134
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]			1143
	Value1 *<Val1>*	[0..1]	Text		1143
	Value2 *<Val2>*	[0..1]	Text		1143
	TerminationDate *<TermntnDt>*	[0..1]			1143
	Value1 *<Val1>*	[0..1]	Date		1143
	Value2 *<Val2>*	[0..1]	Date		1144
	ContractType *<CtrctTp>*	[0..1]			1144
	Value1 *<Val1>*	[0..1]	CodeSet		1144
	Value2 *<Val2>*	[0..1]	CodeSet		1144
	ClearingStatus *<ClrSts>*	[0..1]			1145
	Value1 *<Val1>*	[0..1]	±		1145
	Value2 *<Val2>*	[0..1]	±		1145
	ClearingDateTime *<ClrDtTm>*	[0..1]			1145
	Value1 *<Val1>*	[0..1]	DateTime		1145
	Value2 *<Val2>*	[0..1]	DateTime		1146
	CCP *<CCP>*	[0..1]			1146
	Value1 *<Val1>*	[0..1]	±		1146
	Value2 *<Val2>*	[0..1]	±		1146
	TradingVenue *<TradgVn>*	[0..1]			1146
	Value1 *<Val1>*	[0..1]	IdentifierSet		1147
	Value2 *<Val2>*	[0..1]	IdentifierSet		1147
	MasterAgreementType *<MstrAgrmtTp>*	[0..1]			1147
	Value1 *<Val1>*	[0..1]			1147
{Or	**Type** *<Tp>*	[1..1]	CodeSet		1148
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1148

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]			1148
{Or	**Type** *<Tp>*	[1..1]	CodeSet		1148
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1148
	ExecutingDateTime *<ExctgDtTm>*	[0..1]			1148
	Value1 *<Val1>*	[0..1]	DateTime		1148
	Value2 *<Val2>*	[0..1]	DateTime		1149
	StartDate *<StartDt>*	[0..1]			1149
	Value1 *<Val1>*	[0..1]	Date		1149
	Value2 *<Val2>*	[0..1]	Date		1149
	EndDate *<EndDt>*	[0..1]			1149
	Value1 *<Val1>*	[0..1]	Date		1149
	Value2 *<Val2>*	[0..1]	Date		1149
	MinimumNoticePeriod *<MinNtcePrd>*	[0..1]			1150
	Value1 *<Val1>*	[0..1]	Quantity	C5	1150
	Value2 *<Val2>*	[0..1]	Quantity	C5	1150
	EarliestCallBackDate *<EarlstCallBckDt>*	[0..1]			1150
	Value1 *<Val1>*	[0..1]	Date		1151
	Value2 *<Val2>*	[0..1]	Date		1151
	GeneralCollateral *<GnlColl>*	[0..1]			1151
	Value1 *<Val1>*	[0..1]	CodeSet		1151
	Value2 *<Val2>*	[0..1]	CodeSet		1151
	DeliveryByValue *<DlvryByVal>*	[0..1]			1151
	Value1 *<Val1>*	[0..1]	Indicator		1152
	Value2 *<Val2>*	[0..1]	Indicator		1152
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]			1152
	Value1 *<Val1>*	[0..1]	CodeSet		1152
	Value2 *<Val2>*	[0..1]	CodeSet		1153
	OpenTerm *<OpnTerm>*	[0..1]			1153
	Value1 *<Val1>*	[0..1]	Indicator		1153
	Value2 *<Val2>*	[0..1]	Indicator		1153
	TerminationOption *<TermntnOptn>*	[0..1]			1153

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		1154
	Value2 <*Val2*>	[0..1]	CodeSet		1154
	FixedInterestRate <*FxdIntrstRate*>	[0..1]			1154
	Value1 <*Val1*>	[0..1]	Rate		1154
	Value2 <*Val2*>	[0..1]	Rate		1155
	DayCountBasis <*DayCntBsis*>	[0..1]			1155
	Value1 <*Val1*>	[0..1]	±		1155
	Value2 <*Val2*>	[0..1]	±		1155
	FloatingInterestReferenceRate <*FltgIntrstRefRate*>	[0..1]			1155
	Value1 <*Val1*>	[0..1]			1156
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1156
Or}	**Name** <*Nm*>	[1..1]	Text		1158
	Value2 <*Val2*>	[0..1]			1158
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1158
Or}	**Name** <*Nm*>	[1..1]	Text		1160
	FloatingInterestRateTermUnit <*FltgIntrstRateTermUnit*>	[0..1]			1161
	Value1 <*Val1*>	[0..1]	CodeSet		1161
	Value2 <*Val2*>	[0..1]	CodeSet		1161
	FloatingInterestRateTermValue <*FltgIntrstRateTermVal*>	[0..1]			1161
	Value1 <*Val1*>	[0..1]	Quantity	C5	1162
	Value2 <*Val2*>	[0..1]	Quantity	C5	1162
	FloatingInterestRatePaymentFrequencyUnit <*FltgIntrstRatePmtFrqcyUnit*>	[0..1]			1162
	Value1 <*Val1*>	[0..1]	CodeSet		1162
	Value2 <*Val2*>	[0..1]	CodeSet		1163
	FloatingInterestRatePaymentFrequencyValue <*FltgIntrstRatePmtFrqcyVal*>	[0..1]			1163
	Value1 <*Val1*>	[0..1]	Quantity	C5	1163
	Value2 <*Val2*>	[0..1]	Quantity	C5	1163
	FloatingInterestRateResetFrequencyUnit <*FltgIntrstRateRstFrqcyUnit*>	[0..1]			1164
	Value1 <*Val1*>	[0..1]	CodeSet		1164

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	CodeSet		1164
	FloatingInterestRateResetFrequencyValue <*FltgIntrstRateRstFrqcyVal*>	[0..1]			1164
	Value1 <*Val1*>	[1..1]	Quantity	C6	1165
	Value2 <*Val2*>	[1..1]	Quantity	C6	1165
	InterestRateBasisPointSpread <*IntrstRateBsisPtSprd*>	[0..1]			1165
	Value1 <*Val1*>	[1..1]	Quantity	C6	1165
	Value2 <*Val2*>	[1..1]	Quantity	C6	1166
	MarginLoanAmount <*MrgnLnAmt*>	[0..1]			1166
	Value1 <*Val1*>	[0..1]			1166
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1167
	Sign <*Sgn*>	[0..1]	Indicator		1167
	Value2 <*Val2*>	[0..1]			1167
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1167
	Sign <*Sgn*>	[0..1]	Indicator		1168
	PrincipalAmountStartDateAmount <*PrncplAmtStartDtAmt*>	[0..1]			1168
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1168
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1169
	PrincipalAmountMaturityDateAmount <*PrncplAmtMtrtyDtAmt*>	[0..1]			1169
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1169
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1170
	AssetType <*AsstTp*>	[0..1]			1170
	Security <*Scty*>	[0..*]			1173
	Identification <*Id*>	[0..1]			1177
	Value1 <*Val1*>	[0..1]	IdentifierSet		1177
	Value2 <*Val2*>	[0..1]	IdentifierSet		1177
	ClassificationType <*ClssfctnTp*>	[0..1]			1177
	Value1 <*Val1*>	[0..1]	IdentifierSet		1177
	Value2 <*Val2*>	[0..1]	IdentifierSet		1177
	Quantity <*Qty*>	[0..1]			1177
	Value1 <*Val1*>	[0..1]	Quantity		1178

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	Quantity		1178
	NominalValue <*NmnlVal*>	[0..1]			1178
	Value1 <*Val1*>	[0..1]			1178
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1179
	Sign <*Sgn*>	[0..1]	Indicator		1179
	Value2 <*Val2*>	[0..1]			1179
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1179
	Sign <*Sgn*>	[0..1]	Indicator		1180
	Quality <*Qlty*>	[0..1]			1180
	Value1 <*Val1*>	[0..1]	CodeSet		1180
	Value2 <*Val2*>	[0..1]	CodeSet		1181
	Maturity <*Mtrty*>	[0..1]			1181
	Value1 <*Val1*>	[0..1]	Date		1181
	Value2 <*Val2*>	[0..1]	Date		1181
	IssuerIdentifier <*IssrIdr*>	[0..1]			1181
	Value1 <*Val1*>	[0..1]	±		1182
	Value2 <*Val2*>	[0..1]	±		1182
	IssuerCountry <*IssrCtry*>	[0..1]			1182
	Value1 <*Val1*>	[0..1]	CodeSet	C3	1182
	Value2 <*Val2*>	[0..1]	CodeSet	C3	1183
	Type <*Tp*>	[0..*]			1183
	Value1 <*Val1*>	[0..1]			1183
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1184
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1184
	Value2 <*Val2*>	[0..1]			1184
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1184
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1184
	UnitPrice <*UnitPric*>	[0..1]			1184
	Value1 <*Val1*>	[0..1]			1185
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1185
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1186

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		1186
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1186
Or	**Yield** *<Yld>*	[1..1]	Rate		1186
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1187
	Value2 *<Val2>*	[0..1]			1187
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1187
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1187
	Sign *<Sgn>*	[0..1]	Indicator		1188
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1188
Or	**Yield** *<Yld>*	[1..1]	Rate		1188
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1188
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]			1188
	Value1 *<Val1>*	[0..1]	Indicator		1189
	Value2 *<Val2>*	[0..1]	Indicator		1189
	MarketValue *<MktVal>*	[0..1]			1189
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1189
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1190
	AvailableForReuse *<AvlblForReuse>*	[0..1]			1190
	Value1 *<Val1>*	[0..1]	Indicator		1190
	Value2 *<Val2>*	[0..1]	Indicator		1190
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]			1191
	Value1 *<Val1>*	[0..1]	Rate		1191
	Value2 *<Val2>*	[0..1]	Rate		1191
	Commodity *<Cmmdty>*	[0..*]			1191
	Classification *<Clssfctn>*	[0..1]			1192
	Value1 *<Val1>*	[0..1]	±		1193
	Value2 *<Val2>*	[0..1]	±		1199
	Quantity *<Qty>*	[0..1]			1205
	Value1 *<Val1>*	[0..1]	Quantity		1205
	Value2 *<Val2>*	[0..1]	Quantity		1205
	UnitPrice *<UnitPric>*	[0..1]			1206

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]			1206
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1207
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1207
	Sign *<Sgn>*	[0..1]	Indicator		1207
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1207
Or	**Yield** *<Yld>*	[1..1]	Rate		1208
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1208
	Value2 *<Val2>*	[0..1]			1208
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1208
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1208
	Sign *<Sgn>*	[0..1]	Indicator		1209
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1209
Or	**Yield** *<Yld>*	[1..1]	Rate		1209
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1209
	MarketValue *<MktVal>*	[0..1]			1209
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1210
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1210
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1210
	Value1 *<Val1>*	[0..1]	CodeSet		1211
	Value2 *<Val2>*	[0..1]	CodeSet		1214
	LoanValue *<LnVal>*	[0..1]			1218
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1218
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1219
	FixedRebateReferenceRate *<FxdRbtRefRate>*	[0..1]			1219
	Value1 *<Val1>*	[0..1]	Rate		1219
	Value2 *<Val2>*	[0..1]	Rate		1220
	FloatingRebateReferenceRate *<FltgRbtRefRate>*	[0..1]			1220
	Value1 *<Val1>*	[0..1]			1220
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1220
Or}	**Name** *<Nm>*	[1..1]	Text		1222
	Value2 *<Val2>*	[0..1]			1222

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1223
Or}	**Name** <*Nm*>	[1..1]	Text		1225
	FloatingRebateRateTermUnit <*FltgRbtRateTermUnit*>	[0..1]			1225
	Value1 <*Val1*>	[0..1]	CodeSet		1225
	Value2 <*Val2*>	[0..1]	CodeSet		1225
	FloatingRebateRateTermValue <*FltgRbtRateTermVal*>	[0..1]			1226
	Value1 <*Val1*>	[1..1]	Quantity	C6	1226
	Value2 <*Val2*>	[1..1]	Quantity	C6	1226
	FloatingRebateRatePaymentFrequencyUnit <*FltgRbtRatePmtFrqcyUnit*>	[0..1]			1226
	Value1 <*Val1*>	[0..1]	CodeSet		1227
	Value2 <*Val2*>	[0..1]	CodeSet		1227
	FloatingRebateRatePaymentFrequencyValue <*FltgRbtRatePmtFrqcyVal*>	[0..1]			1227
	Value1 <*Val1*>	[1..1]	Quantity	C6	1227
	Value2 <*Val2*>	[1..1]	Quantity	C6	1228
	FloatingRebateRateResetFrequencyUnit <*FltgRbtRateRstFrqcyUnit*>	[0..1]			1228
	Value1 <*Val1*>	[0..1]	CodeSet		1228
	Value2 <*Val2*>	[0..1]	CodeSet		1228
	FloatingRebateRateResetFrequencyValue <*FltgRbtRateRstFrqcyVal*>	[0..1]			1229
	Value1 <*Val1*>	[1..1]	Quantity	C6	1229
	Value2 <*Val2*>	[1..1]	Quantity	C6	1229
	RebateRateBasisPointSpread <*RbtRateBsisPtSprd*>	[0..1]			1229
	Value1 <*Val1*>	[1..1]	Quantity	C6	1230
	Value2 <*Val2*>	[1..1]	Quantity	C6	1230
	AdjustedRate <*AdjstdRate*>	[0..1]			1230
	Value1 <*Val1*>	[0..1]	Rate		1230
	Value2 <*Val2*>	[0..1]	Rate		1231
	AdjustmentRateDate <*AdjstmntRateDt*>	[0..1]			1231
	Value1 <*Val1*>	[0..1]	Date		1231
	Value2 <*Val2*>	[0..1]	Date		1231

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	LendingFee *<LndgFee>*	[0..1]			1231
	Value1 *<Val1>*	[0..1]	Rate		1231
	Value2 *<Val2>*	[0..1]	Rate		1231
	OutstandingLoan *<OutsdngLn>*	[0..1]			1232
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1232
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1232
	ShortMarketValue *<ShrtMktVal>*	[0..1]			1233
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1233
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1233
	LevelType *<LvlTp>*	[0..1]			1234
	Value1 *<Val1>*	[0..1]	CodeSet		1234
	Value2 *<Val2>*	[0..1]	CodeSet		1234
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1234
	Value1 *<Val1>*	[0..1]	CodeSet		1235
	Value2 *<Val2>*	[0..1]	CodeSet		1238
	CollateralMatchingCriteria *<CollMtchgCrit>*	[0..1]			1242
	UncollateralisedFlag *<UncollsdFlg>*	[0..1]			1246
	Value1 *<Val1>*	[0..1]	Indicator		1247
	Value2 *<Val2>*	[0..1]	Indicator		1247
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]			1247
	Value1 *<Val1>*	[0..1]	Indicator		1247
	Value2 *<Val2>*	[0..1]	Indicator		1247
	CollateralValueDate *<CollValDt>*	[0..1]			1248
	Value1 *<Val1>*	[0..1]	Date		1248
	Value2 *<Val2>*	[0..1]	Date		1248
	ComponentType *<CmpntTp>*	[0..1]			1248
	Security *<Scty>*	[0..*]			1252
	Identification *<Id>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	IdentifierSet		1255
	Value2 *<Val2>*	[0..1]	IdentifierSet		1255
	ClassificationType *<ClssfctnTp>*	[0..1]			1255

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		1255
	Value2 <*Val2*>	[0..1]	IdentifierSet		1255
	Quantity <*Qty*>	[0..1]			1255
	Value1 <*Val1*>	[0..1]	Quantity		1256
	Value2 <*Val2*>	[0..1]	Quantity		1256
	NominalValue <*NmnlVal*>	[0..1]			1256
	Value1 <*Val1*>	[0..1]			1256
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1257
	Sign <*Sgn*>	[0..1]	Indicator		1257
	Value2 <*Val2*>	[0..1]			1257
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1257
	Sign <*Sgn*>	[0..1]	Indicator		1258
	Quality <*Qlty*>	[0..1]			1258
	Value1 <*Val1*>	[0..1]	CodeSet		1258
	Value2 <*Val2*>	[0..1]	CodeSet		1259
	Maturity <*Mtrty*>	[0..1]			1259
	Value1 <*Val1*>	[0..1]	Date		1259
	Value2 <*Val2*>	[0..1]	Date		1259
	IssuerIdentifier <*IssrIdr*>	[0..1]			1259
	Value1 <*Val1*>	[0..1]	±		1260
	Value2 <*Val2*>	[0..1]	±		1260
	IssuerCountry <*IssrCtry*>	[0..1]			1260
	Value1 <*Val1*>	[0..1]	CodeSet	C3	1260
	Value2 <*Val2*>	[0..1]	CodeSet	C3	1261
	Type <*Tp*>	[0..*]			1261
	Value1 <*Val1*>	[0..1]			1261
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1262
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1262
	Value2 <*Val2*>	[0..1]			1262
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1262
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1262

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnitPrice <*UnitPric*>	[0..1]			1262
	Value1 <*Val1*>	[0..1]			1263
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1263
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1264
	Sign <*Sgn*>	[0..1]	Indicator		1264
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1264
Or	**Yield** <*Yld*>	[1..1]	Rate		1264
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1265
	Value2 <*Val2*>	[0..1]			1265
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1265
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1265
	Sign <*Sgn*>	[0..1]	Indicator		1266
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1266
Or	**Yield** <*Yld*>	[1..1]	Rate		1266
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1266
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]			1266
	Value1 <*Val1*>	[0..1]	Indicator		1267
	Value2 <*Val2*>	[0..1]	Indicator		1267
	MarketValue <*MktVal*>	[0..1]			1267
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1267
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1268
	AvailableForReuse <*AvlblForReuse*>	[0..1]			1268
	Value1 <*Val1*>	[0..1]	Indicator		1268
	Value2 <*Val2*>	[0..1]	Indicator		1268
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]			1269
	Value1 <*Val1*>	[0..1]	Rate		1269
	Value2 <*Val2*>	[0..1]	Rate		1269
	Commodity <*Cmmdty*>	[0..*]			1269
	Classification <*Clssfctn*>	[0..1]			1270
	Value1 <*Val1*>	[0..1]	±		1271
	Value2 <*Val2*>	[0..1]	±		1277

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]			1283
	Value1 *<Val1>*	[0..1]	Quantity		1283
	Value2 *<Val2>*	[0..1]	Quantity		1283
	UnitPrice *<UnitPric>*	[0..1]			1284
	Value1 *<Val1>*	[0..1]			1284
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1285
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1285
	Sign *<Sgn>*	[0..1]	Indicator		1285
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1285
Or	**Yield** *<Yld>*	[1..1]	Rate		1286
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1286
	Value2 *<Val2>*	[0..1]			1286
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1286
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1286
	Sign *<Sgn>*	[0..1]	Indicator		1287
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1287
Or	**Yield** *<Yld>*	[1..1]	Rate		1287
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1287
	MarketValue *<MktVal>*	[0..1]			1287
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1288
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1288
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1288
	Value1 *<Val1>*	[0..1]	CodeSet		1289
	Value2 *<Val2>*	[0..1]	CodeSet		1292
	Cash *<Csh>*	[0..*]			1296
	Value *<Val>*	[1..1]			1297
	Value1 *<Val1>*	[0..1]			1297
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1297
	Sign *<Sgn>*	[0..1]	Indicator		1298
	Value2 *<Val2>*	[0..1]			1298
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1298

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[0..1]	Indicator		1298
	HaircutOrMargin <*HrcutOrMrgn*>	[1..1]			1299
	Value1 <*Val1*>	[0..1]	Rate		1299
	Value2 <*Val2*>	[0..1]	Rate		1299
	BasketIdentifier <*BsktIdr*>	[0..1]			1299
	Value1 <*Val1*>	[0..1]	±		1299
	Value2 <*Val2*>	[0..1]	±		1300
	SupplementaryData <*SplmtryData*>	[0..*]	±	C7	1300
	SupplementaryData <*SplmtryData*>	[0..*]	±	C7	1300

8.3 Constraints

C1 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C2 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C3 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C4 CurrencyAmount

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

C5 NumberRule

If Number is negative, then Sign must be present.

C6 NumberRule

If Number is negative, then Sign must be present.

C7 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

8.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

8.4.1 ReconciliationData <RcncltnData>

Presence: [1..1]

Definition: Data concerning the reconciliation results.

ReconciliationData <RcncltnData> contains one of the following **TradeData14Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		1048
Or}	**Report** *<Rpt>*	[1..*]			1048
	PairingReconciliationStatus *<PairgRcncltnSts>*	[0..*]			1062
	DetailedNumberOfReports *<DtldNbOfRpts>*	[1..1]	Text		1062
	DetailedStatus *<DtldSts>*	[1..1]	CodeSet		1062
	ReconciliationReport *<RcncltnRpt>*	[1..*]			1062
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		1075
	TransactionIdentification *<TxId>*	[1..1]			1076
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1076
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		1076
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		1076
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		1077
	AgentLender *<AgtLndr>*	[0..1]	±		1077
	TripartyAgent *<TrptyAgt>*	[0..1]	±		1077
	Modified *<Modfd>*	[1..1]	Indicator		1077
	ReconciliationStatus *<RcncltnSts>*	[1..1]			1078
{Or	**NoReconciliationRequired** *<NoRcncltnReqrd>*	[1..1]	CodeSet		1091
Or}	**ReportingData** *<RptgData>*	[1..1]			1091
{Or	**Matched** *<Mtchd>*	[1..1]	CodeSet		1104
Or}	**NotMatched** *<NotMtchd>*	[1..1]			1104
	Counterparty1 *<CtrPty1>*	[1..1]	±		1117
	Counterparty2 *<CtrPty2>*	[1..1]	±		1117
	MatchingCriteria *<MtchgCrit>*	[1..1]			1118
	CounterpartyMatchingCriteria *<CtrPtyMtchgCrit>*	[0..1]			1131
	ReportingCounterparty *<RptgCtrPty>*	[0..1]			1131
	Value1 *<Val1>*	[0..1]	±		1132
	Value2 *<Val2>*	[0..1]	±		1132
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1132
	Value1 *<Val1>*	[0..1]	±		1133
	Value2 *<Val2>*	[0..1]	±		1133

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySide *<CtrPtySd>*	[0..1]			1133
	Value1 *<Val1>*	[0..1]	CodeSet		1133
	Value2 *<Val2>*	[0..1]	CodeSet		1134
	LoanMatchingCriteria *<LnMtchgCrit>*	[0..1]			1134
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]			1143
	Value1 *<Val1>*	[0..1]	Text		1143
	Value2 *<Val2>*	[0..1]	Text		1143
	TerminationDate *<TermntnDt>*	[0..1]			1143
	Value1 *<Val1>*	[0..1]	Date		1143
	Value2 *<Val2>*	[0..1]	Date		1144
	ContractType *<CtrctTp>*	[0..1]			1144
	Value1 *<Val1>*	[0..1]	CodeSet		1144
	Value2 *<Val2>*	[0..1]	CodeSet		1144
	ClearingStatus *<ClrSts>*	[0..1]			1145
	Value1 *<Val1>*	[0..1]	±		1145
	Value2 *<Val2>*	[0..1]	±		1145
	ClearingDateTime *<ClrDtTm>*	[0..1]			1145
	Value1 *<Val1>*	[0..1]	DateTime		1145
	Value2 *<Val2>*	[0..1]	DateTime		1146
	CCP *<CCP>*	[0..1]			1146
	Value1 *<Val1>*	[0..1]	±		1146
	Value2 *<Val2>*	[0..1]	±		1146
	TradingVenue *<TradgVn>*	[0..1]			1146
	Value1 *<Val1>*	[0..1]	IdentifierSet		1147
	Value2 *<Val2>*	[0..1]	IdentifierSet		1147
	MasterAgreementType *<MstrAgrmtTp>*	[0..1]			1147
	Value1 *<Val1>*	[0..1]			1147
{Or	**Type** *<Tp>*	[1..1]	CodeSet		1148
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1148
	Value2 *<Val2>*	[0..1]			1148
{Or	**Type** *<Tp>*	[1..1]	CodeSet		1148

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1148
	ExecutingDateTime <*ExctgDtTm*>	[0..1]			1148
	Value1 <*Val1*>	[0..1]	DateTime		1148
	Value2 <*Val2*>	[0..1]	DateTime		1149
	StartDate <*StartDt*>	[0..1]			1149
	Value1 <*Val1*>	[0..1]	Date		1149
	Value2 <*Val2*>	[0..1]	Date		1149
	EndDate <*EndDt*>	[0..1]			1149
	Value1 <*Val1*>	[0..1]	Date		1149
	Value2 <*Val2*>	[0..1]	Date		1149
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]			1150
	Value1 <*Val1*>	[0..1]	Quantity	C5	1150
	Value2 <*Val2*>	[0..1]	Quantity	C5	1150
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]			1150
	Value1 <*Val1*>	[0..1]	Date		1151
	Value2 <*Val2*>	[0..1]	Date		1151
	GeneralCollateral <*GnlColl*>	[0..1]			1151
	Value1 <*Val1*>	[0..1]	CodeSet		1151
	Value2 <*Val2*>	[0..1]	CodeSet		1151
	DeliveryByValue <*DlvryByVal*>	[0..1]			1151
	Value1 <*Val1*>	[0..1]	Indicator		1152
	Value2 <*Val2*>	[0..1]	Indicator		1152
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]			1152
	Value1 <*Val1*>	[0..1]	CodeSet		1152
	Value2 <*Val2*>	[0..1]	CodeSet		1153
	OpenTerm <*OpnTerm*>	[0..1]			1153
	Value1 <*Val1*>	[0..1]	Indicator		1153
	Value2 <*Val2*>	[0..1]	Indicator		1153
	TerminationOption <*TermntnOptn*>	[0..1]			1153
	Value1 <*Val1*>	[0..1]	CodeSet		1154
	Value2 <*Val2*>	[0..1]	CodeSet		1154

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FixedInterestRate <*FxdIntrstRate*>	[0..1]			1154
	Value1 <*Val1*>	[0..1]	Rate		1154
	Value2 <*Val2*>	[0..1]	Rate		1155
	DayCountBasis <*DayCntBsis*>	[0..1]			1155
	Value1 <*Val1*>	[0..1]	±		1155
	Value2 <*Val2*>	[0..1]	±		1155
	FloatingInterestReferenceRate <*FltgIntrstRefRate*>	[0..1]			1155
	Value1 <*Val1*>	[0..1]			1156
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1156
Or}	**Name** <*Nm*>	[1..1]	Text		1158
	Value2 <*Val2*>	[0..1]			1158
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1158
Or}	**Name** <*Nm*>	[1..1]	Text		1160
	FloatingInterestRateTermUnit <*FltgIntrstRateTermUnit*>	[0..1]			1161
	Value1 <*Val1*>	[0..1]	CodeSet		1161
	Value2 <*Val2*>	[0..1]	CodeSet		1161
	FloatingInterestRateTermValue <*FltgIntrstRateTermVal*>	[0..1]			1161
	Value1 <*Val1*>	[0..1]	Quantity	C5	1162
	Value2 <*Val2*>	[0..1]	Quantity	C5	1162
	FloatingInterestRatePaymentFrequencyUnit <*FltgIntrstRatePmtFrqcyUnit*>	[0..1]			1162
	Value1 <*Val1*>	[0..1]	CodeSet		1162
	Value2 <*Val2*>	[0..1]	CodeSet		1163
	FloatingInterestRatePaymentFrequencyValue <*FltgIntrstRatePmtFrqcyVal*>	[0..1]			1163
	Value1 <*Val1*>	[0..1]	Quantity	C5	1163
	Value2 <*Val2*>	[0..1]	Quantity	C5	1163
	FloatingInterestRateResetFrequencyUnit <*FltgIntrstRateRstFrqcyUnit*>	[0..1]			1164
	Value1 <*Val1*>	[0..1]	CodeSet		1164
	Value2 <*Val2*>	[0..1]	CodeSet		1164
	FloatingInterestRateResetFrequencyValue <*FltgIntrstRateRstFrqcyVal*>	[0..1]			1164

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[1..1]	Quantity	C6	1165
	Value2 *<Val2>*	[1..1]	Quantity	C6	1165
	InterestRateBasisPointSpread *<IntrstRateBsisPtSprd>*	[0..1]			1165
	Value1 *<Val1>*	[1..1]	Quantity	C6	1165
	Value2 *<Val2>*	[1..1]	Quantity	C6	1166
	MarginLoanAmount *<MrgnLnAmt>*	[0..1]			1166
	Value1 *<Val1>*	[0..1]			1166
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1167
	Sign *<Sgn>*	[0..1]	Indicator		1167
	Value2 *<Val2>*	[0..1]			1167
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1167
	Sign *<Sgn>*	[0..1]	Indicator		1168
	PrincipalAmountStartDateAmount *<PrncplAmtStartDtAmt>*	[0..1]			1168
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1168
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1169
	PrincipalAmountMaturityDateAmount *<PrncplAmtMtrtyDtAmt>*	[0..1]			1169
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1169
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1170
	AssetType *<AsstTp>*	[0..1]			1170
	Security *<Scty>*	[0..*]			1173
	Identification *<Id>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	IdentifierSet		1177
	Value2 *<Val2>*	[0..1]	IdentifierSet		1177
	ClassificationType *<ClssfctnTp>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	IdentifierSet		1177
	Value2 *<Val2>*	[0..1]	IdentifierSet		1177
	Quantity *<Qty>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	Quantity		1178
	Value2 *<Val2>*	[0..1]	Quantity		1178
	NominalValue *<NmnlVal>*	[0..1]			1178

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]			1178
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1179
	Sign *<Sgn>*	[0..1]	Indicator		1179
	Value2 *<Val2>*	[0..1]			1179
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1179
	Sign *<Sgn>*	[0..1]	Indicator		1180
	Quality *<Qlty>*	[0..1]			1180
	Value1 *<Val1>*	[0..1]	CodeSet		1180
	Value2 *<Val2>*	[0..1]	CodeSet		1181
	Maturity *<Mtrty>*	[0..1]			1181
	Value1 *<Val1>*	[0..1]	Date		1181
	Value2 *<Val2>*	[0..1]	Date		1181
	IssuerIdentifier *<IssrIdr>*	[0..1]			1181
	Value1 *<Val1>*	[0..1]	±		1182
	Value2 *<Val2>*	[0..1]	±		1182
	IssuerCountry *<IssrCtry>*	[0..1]			1182
	Value1 *<Val1>*	[0..1]	CodeSet	C3	1182
	Value2 *<Val2>*	[0..1]	CodeSet	C3	1183
	Type *<Tp>*	[0..*]			1183
	Value1 *<Val1>*	[0..1]			1183
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1184
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1184
	Value2 *<Val2>*	[0..1]			1184
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1184
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1184
	UnitPrice *<UnitPric>*	[0..1]			1184
	Value1 *<Val1>*	[0..1]			1185
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1185
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1186
	Sign *<Sgn>*	[0..1]	Indicator		1186
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1186

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Yield** *<Yld>*	[1..1]	Rate		1186
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1187
	Value2 *<Val2>*	[0..1]			1187
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1187
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1187
	Sign *<Sgn>*	[0..1]	Indicator		1188
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1188
Or	**Yield** *<Yld>*	[1..1]	Rate		1188
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1188
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]			1188
	Value1 *<Val1>*	[0..1]	Indicator		1189
	Value2 *<Val2>*	[0..1]	Indicator		1189
	MarketValue *<MktVal>*	[0..1]			1189
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1189
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1190
	AvailableForReuse *<AvlblForReuse>*	[0..1]			1190
	Value1 *<Val1>*	[0..1]	Indicator		1190
	Value2 *<Val2>*	[0..1]	Indicator		1190
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]			1191
	Value1 *<Val1>*	[0..1]	Rate		1191
	Value2 *<Val2>*	[0..1]	Rate		1191
	Commodity *<Cmmdty>*	[0..*]			1191
	Classification *<Clssfctn>*	[0..1]			1192
	Value1 *<Val1>*	[0..1]	±		1193
	Value2 *<Val2>*	[0..1]	±		1199
	Quantity *<Qty>*	[0..1]			1205
	Value1 *<Val1>*	[0..1]	Quantity		1205
	Value2 *<Val2>*	[0..1]	Quantity		1205
	UnitPrice *<UnitPric>*	[0..1]			1206
	Value1 *<Val1>*	[0..1]			1206
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1207

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1207
	Sign <*Sgn*>	[0..1]	Indicator		1207
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1207
Or	**Yield** <*Yld*>	[1..1]	Rate		1208
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1208
	Value2 <*Val2*>	[0..1]			1208
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1208
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1208
	Sign <*Sgn*>	[0..1]	Indicator		1209
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1209
Or	**Yield** <*Yld*>	[1..1]	Rate		1209
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1209
	MarketValue <*MktVal*>	[0..1]			1209
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1210
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1210
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1210
	Value1 <*Val1*>	[0..1]	CodeSet		1211
	Value2 <*Val2*>	[0..1]	CodeSet		1214
	LoanValue <*LnVal*>	[0..1]			1218
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1218
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1219
	FixedRebateReferenceRate <*FxdRbtRefRate*>	[0..1]			1219
	Value1 <*Val1*>	[0..1]	Rate		1219
	Value2 <*Val2*>	[0..1]	Rate		1220
	FloatingRebateReferenceRate <*FltgRbtRefRate*>	[0..1]			1220
	Value1 <*Val1*>	[0..1]			1220
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1220
Or}	**Name** <*Nm*>	[1..1]	Text		1222
	Value2 <*Val2*>	[0..1]			1222
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1223
Or}	**Name** <*Nm*>	[1..1]	Text		1225

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FloatingRebateRateTermUnit *<FltgRbtRateTermUnit>*	[0..1]			1225
	Value1 *<Val1>*	[0..1]	CodeSet		1225
	Value2 *<Val2>*	[0..1]	CodeSet		1225
	FloatingRebateRateTermValue *<FltgRbtRateTermVal>*	[0..1]			1226
	Value1 *<Val1>*	[1..1]	Quantity	C6	1226
	Value2 *<Val2>*	[1..1]	Quantity	C6	1226
	FloatingRebateRatePaymentFrequencyUnit *<FltgRbtRatePmtFrqcyUnit>*	[0..1]			1226
	Value1 *<Val1>*	[0..1]	CodeSet		1227
	Value2 *<Val2>*	[0..1]	CodeSet		1227
	FloatingRebateRatePaymentFrequencyValue *<FltgRbtRatePmtFrqcyVal>*	[0..1]			1227
	Value1 *<Val1>*	[1..1]	Quantity	C6	1227
	Value2 *<Val2>*	[1..1]	Quantity	C6	1228
	FloatingRebateRateResetFrequencyUnit *<FltgRbtRateRstFrqcyUnit>*	[0..1]			1228
	Value1 *<Val1>*	[0..1]	CodeSet		1228
	Value2 *<Val2>*	[0..1]	CodeSet		1228
	FloatingRebateRateResetFrequencyValue *<FltgRbtRateRstFrqcyVal>*	[0..1]			1229
	Value1 *<Val1>*	[1..1]	Quantity	C6	1229
	Value2 *<Val2>*	[1..1]	Quantity	C6	1229
	RebateRateBasisPointSpread *<RbtRateBsisPtSprd>*	[0..1]			1229
	Value1 *<Val1>*	[1..1]	Quantity	C6	1230
	Value2 *<Val2>*	[1..1]	Quantity	C6	1230
	AdjustedRate *<AdjstdRate>*	[0..1]			1230
	Value1 *<Val1>*	[0..1]	Rate		1230
	Value2 *<Val2>*	[0..1]	Rate		1231
	AdjustmentRateDate *<AdjstmntRateDt>*	[0..1]			1231
	Value1 *<Val1>*	[0..1]	Date		1231
	Value2 *<Val2>*	[0..1]	Date		1231
	LendingFee *<LndgFee>*	[0..1]			1231
	Value1 *<Val1>*	[0..1]	Rate		1231

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]	Rate		1231
	OutstandingLoan *<OutsdngLn>*	[0..1]			1232
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1232
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1232
	ShortMarketValue *<ShrtMktVal>*	[0..1]			1233
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1233
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1233
	LevelType *<LvlTp>*	[0..1]			1234
	Value1 *<Val1>*	[0..1]	CodeSet		1234
	Value2 *<Val2>*	[0..1]	CodeSet		1234
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1234
	Value1 *<Val1>*	[0..1]	CodeSet		1235
	Value2 *<Val2>*	[0..1]	CodeSet		1238
	CollateralMatchingCriteria *<CollMtchgCrit>*	[0..1]			1242
	UncollateralisedFlag *<UncollsdFlg>*	[0..1]			1246
	Value1 *<Val1>*	[0..1]	Indicator		1247
	Value2 *<Val2>*	[0..1]	Indicator		1247
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]			1247
	Value1 *<Val1>*	[0..1]	Indicator		1247
	Value2 *<Val2>*	[0..1]	Indicator		1247
	CollateralValueDate *<CollValDt>*	[0..1]			1248
	Value1 *<Val1>*	[0..1]	Date		1248
	Value2 *<Val2>*	[0..1]	Date		1248
	ComponentType *<CmpntTp>*	[0..1]			1248
	Security *<Scty>*	[0..*]			1252
	Identification *<Id>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	IdentifierSet		1255
	Value2 *<Val2>*	[0..1]	IdentifierSet		1255
	ClassificationType *<ClssfctnTp>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	IdentifierSet		1255
	Value2 *<Val2>*	[0..1]	IdentifierSet		1255

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Quantity *<Qty>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	Quantity		1256
	Value2 *<Val2>*	[0..1]	Quantity		1256
	NominalValue *<NmnlVal>*	[0..1]			1256
	Value1 *<Val1>*	[0..1]			1256
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1257
	Sign *<Sgn>*	[0..1]	Indicator		1257
	Value2 *<Val2>*	[0..1]			1257
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1257
	Sign *<Sgn>*	[0..1]	Indicator		1258
	Quality *<Qlty>*	[0..1]			1258
	Value1 *<Val1>*	[0..1]	CodeSet		1258
	Value2 *<Val2>*	[0..1]	CodeSet		1259
	Maturity *<Mtrty>*	[0..1]			1259
	Value1 *<Val1>*	[0..1]	Date		1259
	Value2 *<Val2>*	[0..1]	Date		1259
	IssuerIdentifier *<IssrIdr>*	[0..1]			1259
	Value1 *<Val1>*	[0..1]	±		1260
	Value2 *<Val2>*	[0..1]	±		1260
	IssuerCountry *<IssrCtry>*	[0..1]			1260
	Value1 *<Val1>*	[0..1]	CodeSet	C3	1260
	Value2 *<Val2>*	[0..1]	CodeSet	C3	1261
	Type *<Tp>*	[0..*]			1261
	Value1 *<Val1>*	[0..1]			1261
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1262
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1262
	Value2 *<Val2>*	[0..1]			1262
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1262
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1262
	UnitPrice *<UnitPric>*	[0..1]			1262
	Value1 *<Val1>*	[0..1]			1263

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1263
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1264
	Sign *<Sgn>*	[0..1]	Indicator		1264
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1264
Or	**Yield** *<Yld>*	[1..1]	Rate		1264
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1265
	Value2 *<Val2>*	[0..1]			1265
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1265
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1265
	Sign *<Sgn>*	[0..1]	Indicator		1266
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1266
Or	**Yield** *<Yld>*	[1..1]	Rate		1266
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1266
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]			1266
	Value1 *<Val1>*	[0..1]	Indicator		1267
	Value2 *<Val2>*	[0..1]	Indicator		1267
	MarketValue *<MktVal>*	[0..1]			1267
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1267
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1268
	AvailableForReuse *<AvlblForReuse>*	[0..1]			1268
	Value1 *<Val1>*	[0..1]	Indicator		1268
	Value2 *<Val2>*	[0..1]	Indicator		1268
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]			1269
	Value1 *<Val1>*	[0..1]	Rate		1269
	Value2 *<Val2>*	[0..1]	Rate		1269
	Commodity *<Cmmdty>*	[0..*]			1269
	Classification *<Clssfctn>*	[0..1]			1270
	Value1 *<Val1>*	[0..1]	±		1271
	Value2 *<Val2>*	[0..1]	±		1277
	Quantity *<Qty>*	[0..1]			1283
	Value1 *<Val1>*	[0..1]	Quantity		1283

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]	Quantity		1283
	UnitPrice *<UnitPric>*	[0..1]			1284
	Value1 *<Val1>*	[0..1]			1284
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1285
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1285
	Sign *<Sgn>*	[0..1]	Indicator		1285
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1285
Or	**Yield** *<Yld>*	[1..1]	Rate		1286
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1286
	Value2 *<Val2>*	[0..1]			1286
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1286
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1286
	Sign *<Sgn>*	[0..1]	Indicator		1287
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1287
Or	**Yield** *<Yld>*	[1..1]	Rate		1287
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1287
	MarketValue *<MktVal>*	[0..1]			1287
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1288
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1288
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1288
	Value1 *<Val1>*	[0..1]	CodeSet		1289
	Value2 *<Val2>*	[0..1]	CodeSet		1292
	Cash *<Csh>*	[0..*]			1296
	Value *<Val>*	[1..1]			1297
	Value1 *<Val1>*	[0..1]			1297
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1297
	Sign *<Sgn>*	[0..1]	Indicator		1298
	Value2 *<Val2>*	[0..1]			1298
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1298
	Sign *<Sgn>*	[0..1]	Indicator		1298
	HaircutOrMargin *<HrcutOrMrgn>*	[1..1]			1299

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Rate		1299
	Value2 *<Val2>*	[0..1]	Rate		1299
	BasketIdentifier *<BsktIdr>*	[0..1]			1299
	Value1 *<Val1>*	[0..1]	±		1299
	Value2 *<Val2>*	[0..1]	±		1300
	SupplementaryData *<SplmtryData>*	[0..*]	±	C7	1300

8.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to ESMA as per daily submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1507

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

8.4.1.2 Report <Rpt>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

Report <Rpt> contains the following **TradeData21** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PairingReconciliationStatus *<PairgRcncltnSts>*	[0..*]			1062
	DetailedNumberOfReports *<DtldNbOfRpts>*	[1..1]	Text		1062
	DetailedStatus *<DtldSts>*	[1..1]	CodeSet		1062
	ReconciliationReport *<RcncltnRpt>*	[1..*]			1062
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		1075
	TransactionIdentification *<TxId>*	[1..1]			1076
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1076
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		1076
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		1076
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		1077
	AgentLender *<AgtLndr>*	[0..1]	±		1077
	TripartyAgent *<TrptyAgt>*	[0..1]	±		1077
	Modified *<Modfd>*	[1..1]	Indicator		1077
	ReconciliationStatus *<RcncltnSts>*	[1..1]			1078
{Or	**NoReconciliationRequired** *<NoRcncltnReqrd>*	[1..1]	CodeSet		1091
Or}	**ReportingData** *<RptgData>*	[1..1]			1091
{Or	**Matched** *<Mtchd>*	[1..1]	CodeSet		1104
Or}	**NotMatched** *<NotMtchd>*	[1..1]			1104
	Counterparty1 *<CtrPty1>*	[1..1]	±		1117
	Counterparty2 *<CtrPty2>*	[1..1]	±		1117
	MatchingCriteria *<MtchgCrit>*	[1..1]			1118
	CounterpartyMatchingCriteria *<CtrPtyMtchgCrit>*	[0..1]			1131
	ReportingCounterparty *<RptgCtrPty>*	[0..1]			1131
	Value1 *<Val1>*	[0..1]	±		1132
	Value2 *<Val2>*	[0..1]	±		1132
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1132
	Value1 *<Val1>*	[0..1]	±		1133
	Value2 *<Val2>*	[0..1]	±		1133
	CounterpartySide *<CtrPtySd>*	[0..1]			1133
	Value1 *<Val1>*	[0..1]	CodeSet		1133
	Value2 *<Val2>*	[0..1]	CodeSet		1134

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LoanMatchingCriteria *<LnMtchgCrit>*	[0..1]			1134
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]			1143
	Value1 *<Val1>*	[0..1]	Text		1143
	Value2 *<Val2>*	[0..1]	Text		1143
	TerminationDate *<TermntnDt>*	[0..1]			1143
	Value1 *<Val1>*	[0..1]	Date		1143
	Value2 *<Val2>*	[0..1]	Date		1144
	ContractType *<CtrctTp>*	[0..1]			1144
	Value1 *<Val1>*	[0..1]	CodeSet		1144
	Value2 *<Val2>*	[0..1]	CodeSet		1144
	ClearingStatus *<ClrSts>*	[0..1]			1145
	Value1 *<Val1>*	[0..1]	±		1145
	Value2 *<Val2>*	[0..1]	±		1145
	ClearingDateTime *<ClrDtTm>*	[0..1]			1145
	Value1 *<Val1>*	[0..1]	DateTime		1145
	Value2 *<Val2>*	[0..1]	DateTime		1146
	CCP *<CCP>*	[0..1]			1146
	Value1 *<Val1>*	[0..1]	±		1146
	Value2 *<Val2>*	[0..1]	±		1146
	TradingVenue *<TradgVn>*	[0..1]			1146
	Value1 *<Val1>*	[0..1]	IdentifierSet		1147
	Value2 *<Val2>*	[0..1]	IdentifierSet		1147
	MasterAgreementType *<MstrAgrmtTp>*	[0..1]			1147
	Value1 *<Val1>*	[0..1]			1147
{Or	**Type** *<Tp>*	[1..1]	CodeSet		1148
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1148
	Value2 *<Val2>*	[0..1]			1148
{Or	**Type** *<Tp>*	[1..1]	CodeSet		1148
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1148
	ExecutingDateTime *<ExctgDtTm>*	[0..1]			1148
	Value1 *<Val1>*	[0..1]	DateTime		1148

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	DateTime		1149
	StartDate <*StartDt*>	[0..1]			1149
	Value1 <*Val1*>	[0..1]	Date		1149
	Value2 <*Val2*>	[0..1]	Date		1149
	EndDate <*EndDt*>	[0..1]			1149
	Value1 <*Val1*>	[0..1]	Date		1149
	Value2 <*Val2*>	[0..1]	Date		1149
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]			1150
	Value1 <*Val1*>	[0..1]	Quantity	C5	1150
	Value2 <*Val2*>	[0..1]	Quantity	C5	1150
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]			1150
	Value1 <*Val1*>	[0..1]	Date		1151
	Value2 <*Val2*>	[0..1]	Date		1151
	GeneralCollateral <*GnlColl*>	[0..1]			1151
	Value1 <*Val1*>	[0..1]	CodeSet		1151
	Value2 <*Val2*>	[0..1]	CodeSet		1151
	DeliveryByValue <*DlvryByVal*>	[0..1]			1151
	Value1 <*Val1*>	[0..1]	Indicator		1152
	Value2 <*Val2*>	[0..1]	Indicator		1152
	CollateralDeliveryMethod <*CollDlvryMtd*>	[0..1]			1152
	Value1 <*Val1*>	[0..1]	CodeSet		1152
	Value2 <*Val2*>	[0..1]	CodeSet		1153
	OpenTerm <*OpnTerm*>	[0..1]			1153
	Value1 <*Val1*>	[0..1]	Indicator		1153
	Value2 <*Val2*>	[0..1]	Indicator		1153
	TerminationOption <*TermntnOptn*>	[0..1]			1153
	Value1 <*Val1*>	[0..1]	CodeSet		1154
	Value2 <*Val2*>	[0..1]	CodeSet		1154
	FixedInterestRate <*FxdIntrstRate*>	[0..1]			1154
	Value1 <*Val1*>	[0..1]	Rate		1154
	Value2 <*Val2*>	[0..1]	Rate		1155

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DayCountBasis *<DayCntBsis>*	[0..1]			1155
	Value1 *<Val1>*	[0..1]	±		1155
	Value2 *<Val2>*	[0..1]	±		1155
	FloatingInterestReferenceRate *<FltgIntrstRefRate>*	[0..1]			1155
	Value1 *<Val1>*	[0..1]			1156
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1156
Or}	**Name** *<Nm>*	[1..1]	Text		1158
	Value2 *<Val2>*	[0..1]			1158
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1158
Or}	**Name** *<Nm>*	[1..1]	Text		1160
	FloatingInterestRateTermUnit *<FltgIntrstRateTermUnit>*	[0..1]			1161
	Value1 *<Val1>*	[0..1]	CodeSet		1161
	Value2 *<Val2>*	[0..1]	CodeSet		1161
	FloatingInterestRateTermValue *<FltgIntrstRateTermVal>*	[0..1]			1161
	Value1 *<Val1>*	[0..1]	Quantity	C5	1162
	Value2 *<Val2>*	[0..1]	Quantity	C5	1162
	FloatingInterestRatePaymentFrequencyUnit *<FltgIntrstRatePmtFrqcyUnit>*	[0..1]			1162
	Value1 *<Val1>*	[0..1]	CodeSet		1162
	Value2 *<Val2>*	[0..1]	CodeSet		1163
	FloatingInterestRatePaymentFrequencyValue *<FltgIntrstRatePmtFrqcyVal>*	[0..1]			1163
	Value1 *<Val1>*	[0..1]	Quantity	C5	1163
	Value2 *<Val2>*	[0..1]	Quantity	C5	1163
	FloatingInterestRateResetFrequencyUnit *<FltgIntrstRateRstFrqcyUnit>*	[0..1]			1164
	Value1 *<Val1>*	[0..1]	CodeSet		1164
	Value2 *<Val2>*	[0..1]	CodeSet		1164
	FloatingInterestRateResetFrequencyValue *<FltgIntrstRateRstFrqcyVal>*	[0..1]			1164
	Value1 *<Val1>*	[1..1]	Quantity	C6	1165
	Value2 *<Val2>*	[1..1]	Quantity	C6	1165

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestRateBasisPointSpread *<IntrstRateBsisPtSprd>*	[0..1]			1165
	Value1 *<Val1>*	[1..1]	Quantity	C6	1165
	Value2 *<Val2>*	[1..1]	Quantity	C6	1166
	MarginLoanAmount *<MrgnLnAmt>*	[0..1]			1166
	Value1 *<Val1>*	[0..1]			1166
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1167
	Sign *<Sgn>*	[0..1]	Indicator		1167
	Value2 *<Val2>*	[0..1]			1167
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1167
	Sign *<Sgn>*	[0..1]	Indicator		1168
	PrincipalAmountStartDateAmount *<PrncplAmtStartDtAmt>*	[0..1]			1168
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1168
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1169
	PrincipalAmountMaturityDateAmount *<PrncplAmtMtrtyDtAmt>*	[0..1]			1169
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1169
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1170
	AssetType *<AsstTp>*	[0..1]			1170
	Security *<Scty>*	[0..*]			1173
	Identification *<Id>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	IdentifierSet		1177
	Value2 *<Val2>*	[0..1]	IdentifierSet		1177
	ClassificationType *<ClssfctnTp>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	IdentifierSet		1177
	Value2 *<Val2>*	[0..1]	IdentifierSet		1177
	Quantity *<Qty>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	Quantity		1178
	Value2 *<Val2>*	[0..1]	Quantity		1178
	NominalValue *<NmnlVal>*	[0..1]			1178
	Value1 *<Val1>*	[0..1]			1178
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1179

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		1179
	Value2 *<Val2>*	[0..1]			1179
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1179
	Sign *<Sgn>*	[0..1]	Indicator		1180
	Quality *<Qlty>*	[0..1]			1180
	Value1 *<Val1>*	[0..1]	CodeSet		1180
	Value2 *<Val2>*	[0..1]	CodeSet		1181
	Maturity *<Mtrty>*	[0..1]			1181
	Value1 *<Val1>*	[0..1]	Date		1181
	Value2 *<Val2>*	[0..1]	Date		1181
	IssuerIdentifier *<IssrIdr>*	[0..1]			1181
	Value1 *<Val1>*	[0..1]	±		1182
	Value2 *<Val2>*	[0..1]	±		1182
	IssuerCountry *<IssrCtry>*	[0..1]			1182
	Value1 *<Val1>*	[0..1]	CodeSet	C3	1182
	Value2 *<Val2>*	[0..1]	CodeSet	C3	1183
	Type *<Tp>*	[0..*]			1183
	Value1 *<Val1>*	[0..1]			1183
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1184
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1184
	Value2 *<Val2>*	[0..1]			1184
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1184
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1184
	UnitPrice *<UnitPric>*	[0..1]			1184
	Value1 *<Val1>*	[0..1]			1185
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1185
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1186
	Sign *<Sgn>*	[0..1]	Indicator		1186
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1186
Or	**Yield** *<Yld>*	[1..1]	Rate		1186
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1187

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]			1187
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1187
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1187
	Sign <*Sgn*>	[0..1]	Indicator		1188
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1188
Or	**Yield** <*Yld*>	[1..1]	Rate		1188
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1188
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]			1188
	Value1 <*Val1*>	[0..1]	Indicator		1189
	Value2 <*Val2*>	[0..1]	Indicator		1189
	MarketValue <*MktVal*>	[0..1]			1189
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1189
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1190
	AvailableForReuse <*AvlblForReuse*>	[0..1]			1190
	Value1 <*Val1*>	[0..1]	Indicator		1190
	Value2 <*Val2*>	[0..1]	Indicator		1190
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]			1191
	Value1 <*Val1*>	[0..1]	Rate		1191
	Value2 <*Val2*>	[0..1]	Rate		1191
	Commodity <*Cmmdty*>	[0..*]			1191
	Classification <*Clssfctn*>	[0..1]			1192
	Value1 <*Val1*>	[0..1]	±		1193
	Value2 <*Val2*>	[0..1]	±		1199
	Quantity <*Qty*>	[0..1]			1205
	Value1 <*Val1*>	[0..1]	Quantity		1205
	Value2 <*Val2*>	[0..1]	Quantity		1205
	UnitPrice <*UnitPric*>	[0..1]			1206
	Value1 <*Val1*>	[0..1]			1206
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1207
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1207
	Sign <*Sgn*>	[0..1]	Indicator		1207

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1207
Or	**Yield** *<Yld>*	[1..1]	Rate		1208
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1208
	Value2 *<Val2>*	[0..1]			1208
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1208
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1208
	Sign *<Sgn>*	[0..1]	Indicator		1209
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1209
Or	**Yield** *<Yld>*	[1..1]	Rate		1209
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1209
	MarketValue *<MktVal>*	[0..1]			1209
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1210
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1210
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1210
	Value1 *<Val1>*	[0..1]	CodeSet		1211
	Value2 *<Val2>*	[0..1]	CodeSet		1214
	LoanValue *<LnVal>*	[0..1]			1218
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1218
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1219
	FixedRebateReferenceRate *<FxdRbtRefRate>*	[0..1]			1219
	Value1 *<Val1>*	[0..1]	Rate		1219
	Value2 *<Val2>*	[0..1]	Rate		1220
	FloatingRebateReferenceRate *<FltgRbtRefRate>*	[0..1]			1220
	Value1 *<Val1>*	[0..1]			1220
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1220
Or}	**Name** *<Nm>*	[1..1]	Text		1222
	Value2 *<Val2>*	[0..1]			1222
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1223
Or}	**Name** *<Nm>*	[1..1]	Text		1225
	FloatingRebateRateTermUnit *<FltgRbtRateTermUnit>*	[0..1]			1225
	Value1 *<Val1>*	[0..1]	CodeSet		1225

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	CodeSet		1225
	FloatingRebateRateTermValue <*FltgRbtRateTermVal*>	[0..1]			1226
	Value1 <*Val1*>	[1..1]	Quantity	C6	1226
	Value2 <*Val2*>	[1..1]	Quantity	C6	1226
	FloatingRebateRatePaymentFrequencyUnit <*FltgRbtRatePmtFrqcyUnit*>	[0..1]			1226
	Value1 <*Val1*>	[0..1]	CodeSet		1227
	Value2 <*Val2*>	[0..1]	CodeSet		1227
	FloatingRebateRatePaymentFrequencyValue <*FltgRbtRatePmtFrqcyVal*>	[0..1]			1227
	Value1 <*Val1*>	[1..1]	Quantity	C6	1227
	Value2 <*Val2*>	[1..1]	Quantity	C6	1228
	FloatingRebateRateResetFrequencyUnit <*FltgRbtRateRstFrqcyUnit*>	[0..1]			1228
	Value1 <*Val1*>	[0..1]	CodeSet		1228
	Value2 <*Val2*>	[0..1]	CodeSet		1228
	FloatingRebateRateResetFrequencyValue <*FltgRbtRateRstFrqcyVal*>	[0..1]			1229
	Value1 <*Val1*>	[1..1]	Quantity	C6	1229
	Value2 <*Val2*>	[1..1]	Quantity	C6	1229
	RebateRateBasisPointSpread <*RbtRateBsisPtSprd*>	[0..1]			1229
	Value1 <*Val1*>	[1..1]	Quantity	C6	1230
	Value2 <*Val2*>	[1..1]	Quantity	C6	1230
	AdjustedRate <*AdjstdRate*>	[0..1]			1230
	Value1 <*Val1*>	[0..1]	Rate		1230
	Value2 <*Val2*>	[0..1]	Rate		1231
	AdjustmentRateDate <*AdjstmntRateDt*>	[0..1]			1231
	Value1 <*Val1*>	[0..1]	Date		1231
	Value2 <*Val2*>	[0..1]	Date		1231
	LendingFee <*LndgFee*>	[0..1]			1231
	Value1 <*Val1*>	[0..1]	Rate		1231
	Value2 <*Val2*>	[0..1]	Rate		1231
	OutstandingLoan <*OutsdngLn*>	[0..1]			1232

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1232
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1232
	ShortMarketValue *<ShrtMktVal>*	[0..1]			1233
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1233
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1233
	LevelType *<LvlTp>*	[0..1]			1234
	Value1 *<Val1>*	[0..1]	CodeSet		1234
	Value2 *<Val2>*	[0..1]	CodeSet		1234
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1234
	Value1 *<Val1>*	[0..1]	CodeSet		1235
	Value2 *<Val2>*	[0..1]	CodeSet		1238
	CollateralMatchingCriteria *<CollMtchgCrit>*	[0..1]			1242
	UncollateralisedFlag *<UncollsdFlg>*	[0..1]			1246
	Value1 *<Val1>*	[0..1]	Indicator		1247
	Value2 *<Val2>*	[0..1]	Indicator		1247
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]			1247
	Value1 *<Val1>*	[0..1]	Indicator		1247
	Value2 *<Val2>*	[0..1]	Indicator		1247
	CollateralValueDate *<CollValDt>*	[0..1]			1248
	Value1 *<Val1>*	[0..1]	Date		1248
	Value2 *<Val2>*	[0..1]	Date		1248
	ComponentType *<CmpntTp>*	[0..1]			1248
	Security *<Scty>*	[0..*]			1252
	Identification *<Id>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	IdentifierSet		1255
	Value2 *<Val2>*	[0..1]	IdentifierSet		1255
	ClassificationType *<ClssfctnTp>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	IdentifierSet		1255
	Value2 *<Val2>*	[0..1]	IdentifierSet		1255
	Quantity *<Qty>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	Quantity		1256

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	Quantity		1256
	NominalValue <*NmnlVal*>	[0..1]			1256
	Value1 <*Val1*>	[0..1]			1256
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1257
	Sign <*Sgn*>	[0..1]	Indicator		1257
	Value2 <*Val2*>	[0..1]			1257
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1257
	Sign <*Sgn*>	[0..1]	Indicator		1258
	Quality <*Qlty*>	[0..1]			1258
	Value1 <*Val1*>	[0..1]	CodeSet		1258
	Value2 <*Val2*>	[0..1]	CodeSet		1259
	Maturity <*Mtrty*>	[0..1]			1259
	Value1 <*Val1*>	[0..1]	Date		1259
	Value2 <*Val2*>	[0..1]	Date		1259
	IssuerIdentifier <*IssrIdr*>	[0..1]			1259
	Value1 <*Val1*>	[0..1]	±		1260
	Value2 <*Val2*>	[0..1]	±		1260
	IssuerCountry <*IssrCtry*>	[0..1]			1260
	Value1 <*Val1*>	[0..1]	CodeSet	C3	1260
	Value2 <*Val2*>	[0..1]	CodeSet	C3	1261
	Type <*Tp*>	[0..*]			1261
	Value1 <*Val1*>	[0..1]			1261
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1262
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1262
	Value2 <*Val2*>	[0..1]			1262
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1262
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1262
	UnitPrice <*UnitPric*>	[0..1]			1262
	Value1 <*Val1*>	[0..1]			1263
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1263
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1264

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[0..1]	Indicator		1264
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1264
Or	**Yield** <*Yld*>	[1..1]	Rate		1264
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1265
	Value2 <*Val2*>	[0..1]			1265
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1265
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1265
	Sign <*Sgn*>	[0..1]	Indicator		1266
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1266
Or	**Yield** <*Yld*>	[1..1]	Rate		1266
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1266
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]			1266
	Value1 <*Val1*>	[0..1]	Indicator		1267
	Value2 <*Val2*>	[0..1]	Indicator		1267
	MarketValue <*MktVal*>	[0..1]			1267
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1267
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1268
	AvailableForReuse <*AvlblForReuse*>	[0..1]			1268
	Value1 <*Val1*>	[0..1]	Indicator		1268
	Value2 <*Val2*>	[0..1]	Indicator		1268
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]			1269
	Value1 <*Val1*>	[0..1]	Rate		1269
	Value2 <*Val2*>	[0..1]	Rate		1269
	Commodity <*Cmmdty*>	[0..*]			1269
	Classification <*Clssfctn*>	[0..1]			1270
	Value1 <*Val1*>	[0..1]	±		1271
	Value2 <*Val2*>	[0..1]	±		1277
	Quantity <*Qty*>	[0..1]			1283
	Value1 <*Val1*>	[0..1]	Quantity		1283
	Value2 <*Val2*>	[0..1]	Quantity		1283
	UnitPrice <*UnitPric*>	[0..1]			1284

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]			1284
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1285
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1285
	Sign *<Sgn>*	[0..1]	Indicator		1285
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1285
Or	**Yield** *<Yld>*	[1..1]	Rate		1286
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1286
	Value2 *<Val2>*	[0..1]			1286
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1286
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1286
	Sign *<Sgn>*	[0..1]	Indicator		1287
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1287
Or	**Yield** *<Yld>*	[1..1]	Rate		1287
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1287
	MarketValue *<MktVal>*	[0..1]			1287
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1288
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1288
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1288
	Value1 *<Val1>*	[0..1]	CodeSet		1289
	Value2 *<Val2>*	[0..1]	CodeSet		1292
	Cash *<Csh>*	[0..*]			1296
	Value *<Val>*	[1..1]			1297
	Value1 *<Val1>*	[0..1]			1297
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1297
	Sign *<Sgn>*	[0..1]	Indicator		1298
	Value2 *<Val2>*	[0..1]			1298
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1298
	Sign *<Sgn>*	[0..1]	Indicator		1298
	HaircutOrMargin *<HrcutOrMrgn>*	[1..1]			1299
	Value1 *<Val1>*	[0..1]	Rate		1299
	Value2 *<Val2>*	[0..1]	Rate		1299

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BasketIdentifier *<BsktIdr>*	[0..1]			1299
	Value1 *<Val1>*	[0..1]	±		1299
	Value2 *<Val2>*	[0..1]	±		1300
	SupplementaryData *<SplmtryData>*	[0..*]	±	C7	1300

8.4.1.2.1 PairingReconciliationStatus <PairgRcncltnSts>

Presence: [0..*]

Definition: Status of the required transactions reconciliation or pairing.

PairingReconciliationStatus <PairgRcncltnSts> contains the following **NumberOfReportsPerStatus2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DetailedNumberOfReports *<DtldNbOfRpts>*	[1..1]	Text		1062
	DetailedStatus *<DtldSts>*	[1..1]	CodeSet		1062

8.4.1.2.1.1 DetailedNumberOfReports <DtldNbOfRpts>

Presence: [1..1]

Definition: Number of individual reports sent / received, detailed per status.

Datatype: "Max15NumericText" on page 1518

8.4.1.2.1.2 DetailedStatus <DtldSts>

Presence: [1..1]

Definition: Common report status for all individual reports sent / received.

Datatype: "PairedReconciled1Code" on page 1505

CodeName	Name	Definition
PARD	Paired	Paired.
RECO	Reconciled	Reconciled.

8.4.1.2.2 ReconciliationReport <RcncltnRpt>

Presence: [1..*]

Definition: Data on transaction requiring reconciliation or pairing.

ReconciliationReport <RcncltnRpt> contains the following **ReconciliationReport5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		1075
	TransactionIdentification *<TxId>*	[1..1]			1076
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1076
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		1076
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		1076
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		1077
	AgentLender *<AgtLndr>*	[0..1]	±		1077
	TripartyAgent *<TrptyAgt>*	[0..1]	±		1077
	Modified *<Modfd>*	[1..1]	Indicator		1077
	ReconciliationStatus *<RcncltnSts>*	[1..1]			1078
{Or	**NoReconciliationRequired** *<NoRcncltnReqrd>*	[1..1]	CodeSet		1091
Or}	**ReportingData** *<RptgData>*	[1..1]			1091
{Or	**Matched** *<Mtchd>*	[1..1]	CodeSet		1104
Or}	**NotMatched** *<NotMtchd>*	[1..1]			1104
	Counterparty1 *<CtrPty1>*	[1..1]	±		1117
	Counterparty2 *<CtrPty2>*	[1..1]	±		1117
	MatchingCriteria *<MtchgCrit>*	[1..1]			1118
	CounterpartyMatchingCriteria *<CtrPtyMtchgCrit>*	[0..1]			1131
	ReportingCounterparty *<RptgCtrPty>*	[0..1]			1131
	Value1 *<Val1>*	[0..1]	±		1132
	Value2 *<Val2>*	[0..1]	±		1132
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1132
	Value1 *<Val1>*	[0..1]	±		1133
	Value2 *<Val2>*	[0..1]	±		1133
	CounterpartySide *<CtrPtySd>*	[0..1]			1133
	Value1 *<Val1>*	[0..1]	CodeSet		1133
	Value2 *<Val2>*	[0..1]	CodeSet		1134
	LoanMatchingCriteria *<LnMtchgCrit>*	[0..1]			1134
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]			1143
	Value1 *<Val1>*	[0..1]	Text		1143
	Value2 *<Val2>*	[0..1]	Text		1143

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TerminationDate *<TermntnDt>*	[0..1]			1143
	Value1 *<Val1>*	[0..1]	Date		1143
	Value2 *<Val2>*	[0..1]	Date		1144
	ContractType *<CtrctTp>*	[0..1]			1144
	Value1 *<Val1>*	[0..1]	CodeSet		1144
	Value2 *<Val2>*	[0..1]	CodeSet		1144
	ClearingStatus *<ClrSts>*	[0..1]			1145
	Value1 *<Val1>*	[0..1]	±		1145
	Value2 *<Val2>*	[0..1]	±		1145
	ClearingDateTime *<ClrDtTm>*	[0..1]			1145
	Value1 *<Val1>*	[0..1]	DateTime		1145
	Value2 *<Val2>*	[0..1]	DateTime		1146
	CCP *<CCP>*	[0..1]			1146
	Value1 *<Val1>*	[0..1]	±		1146
	Value2 *<Val2>*	[0..1]	±		1146
	TradingVenue *<TradgVn>*	[0..1]			1146
	Value1 *<Val1>*	[0..1]	IdentifierSet		1147
	Value2 *<Val2>*	[0..1]	IdentifierSet		1147
	MasterAgreementType *<MstrAgrmtTp>*	[0..1]			1147
	Value1 *<Val1>*	[0..1]			1147
{Or	**Type** *<Tp>*	[1..1]	CodeSet		1148
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1148
	Value2 *<Val2>*	[0..1]			1148
{Or	**Type** *<Tp>*	[1..1]	CodeSet		1148
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1148
	ExecutingDateTime *<ExctgDtTm>*	[0..1]			1148
	Value1 *<Val1>*	[0..1]	DateTime		1148
	Value2 *<Val2>*	[0..1]	DateTime		1149
	StartDate *<StartDt>*	[0..1]			1149
	Value1 *<Val1>*	[0..1]	Date		1149
	Value2 *<Val2>*	[0..1]	Date		1149

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EndDate *<EndDt>*	[0..1]			1149
	Value1 *<Val1>*	[0..1]	Date		1149
	Value2 *<Val2>*	[0..1]	Date		1149
	MinimumNoticePeriod *<MinNtcePrd>*	[0..1]			1150
	Value1 *<Val1>*	[0..1]	Quantity	C5	1150
	Value2 *<Val2>*	[0..1]	Quantity	C5	1150
	EarliestCallBackDate *<EarlstCallBckDt>*	[0..1]			1150
	Value1 *<Val1>*	[0..1]	Date		1151
	Value2 *<Val2>*	[0..1]	Date		1151
	GeneralCollateral *<GnlColl>*	[0..1]			1151
	Value1 *<Val1>*	[0..1]	CodeSet		1151
	Value2 *<Val2>*	[0..1]	CodeSet		1151
	DeliveryByValue *<DlvryByVal>*	[0..1]			1151
	Value1 *<Val1>*	[0..1]	Indicator		1152
	Value2 *<Val2>*	[0..1]	Indicator		1152
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]			1152
	Value1 *<Val1>*	[0..1]	CodeSet		1152
	Value2 *<Val2>*	[0..1]	CodeSet		1153
	OpenTerm *<OpnTerm>*	[0..1]			1153
	Value1 *<Val1>*	[0..1]	Indicator		1153
	Value2 *<Val2>*	[0..1]	Indicator		1153
	TerminationOption *<TermntnOptn>*	[0..1]			1153
	Value1 *<Val1>*	[0..1]	CodeSet		1154
	Value2 *<Val2>*	[0..1]	CodeSet		1154
	FixedInterestRate *<FxdIntrstRate>*	[0..1]			1154
	Value1 *<Val1>*	[0..1]	Rate		1154
	Value2 *<Val2>*	[0..1]	Rate		1155
	DayCountBasis *<DayCntBsis>*	[0..1]			1155
	Value1 *<Val1>*	[0..1]	±		1155
	Value2 *<Val2>*	[0..1]	±		1155
	FloatingInterestReferenceRate *<FltgIntrstRefRate>*	[0..1]			1155

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]			1156
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1156
Or}	**Name** *<Nm>*	[1..1]	Text		1158
	Value2 *<Val2>*	[0..1]			1158
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1158
Or}	**Name** *<Nm>*	[1..1]	Text		1160
	FloatingInterestRateTermUnit *<FltgIntrstRateTermUnit>*	[0..1]			1161
	Value1 *<Val1>*	[0..1]	CodeSet		1161
	Value2 *<Val2>*	[0..1]	CodeSet		1161
	FloatingInterestRateTermValue *<FltgIntrstRateTermVal>*	[0..1]			1161
	Value1 *<Val1>*	[0..1]	Quantity	C5	1162
	Value2 *<Val2>*	[0..1]	Quantity	C5	1162
	FloatingInterestRatePaymentFrequencyUnit *<FltgIntrstRatePmtFrqcyUnit>*	[0..1]			1162
	Value1 *<Val1>*	[0..1]	CodeSet		1162
	Value2 *<Val2>*	[0..1]	CodeSet		1163
	FloatingInterestRatePaymentFrequencyValue *<FltgIntrstRatePmtFrqcyVal>*	[0..1]			1163
	Value1 *<Val1>*	[0..1]	Quantity	C5	1163
	Value2 *<Val2>*	[0..1]	Quantity	C5	1163
	FloatingInterestRateResetFrequencyUnit *<FltgIntrstRateRstFrqcyUnit>*	[0..1]			1164
	Value1 *<Val1>*	[0..1]	CodeSet		1164
	Value2 *<Val2>*	[0..1]	CodeSet		1164
	FloatingInterestRateResetFrequencyValue *<FltgIntrstRateRstFrqcyVal>*	[0..1]			1164
	Value1 *<Val1>*	[1..1]	Quantity	C6	1165
	Value2 *<Val2>*	[1..1]	Quantity	C6	1165
	InterestRateBasisPointSpread *<IntrstRateBsisPtSprd>*	[0..1]			1165
	Value1 *<Val1>*	[1..1]	Quantity	C6	1165
	Value2 *<Val2>*	[1..1]	Quantity	C6	1166
	MarginLoanAmount *<MrgnLnAmt>*	[0..1]			1166
	Value1 *<Val1>*	[0..1]			1166

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1167
	Sign *<Sgn>*	[0..1]	Indicator		1167
	Value2 *<Val2>*	[0..1]			1167
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1167
	Sign *<Sgn>*	[0..1]	Indicator		1168
	PrincipalAmountStartDateAmount *<PrncplAmtStartDtAmt>*	[0..1]			1168
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1168
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1169
	PrincipalAmountMaturityDateAmount *<PrncplAmtMtrtyDtAmt>*	[0..1]			1169
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1169
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1170
	AssetType *<AsstTp>*	[0..1]			1170
	Security *<Scty>*	[0..*]			1173
	Identification *<Id>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	IdentifierSet		1177
	Value2 *<Val2>*	[0..1]	IdentifierSet		1177
	ClassificationType *<ClssfctnTp>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	IdentifierSet		1177
	Value2 *<Val2>*	[0..1]	IdentifierSet		1177
	Quantity *<Qty>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	Quantity		1178
	Value2 *<Val2>*	[0..1]	Quantity		1178
	NominalValue *<NmnlVal>*	[0..1]			1178
	Value1 *<Val1>*	[0..1]			1178
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1179
	Sign *<Sgn>*	[0..1]	Indicator		1179
	Value2 *<Val2>*	[0..1]			1179
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1179
	Sign *<Sgn>*	[0..1]	Indicator		1180
	Quality *<Qlty>*	[0..1]			1180
	Value1 *<Val1>*	[0..1]	CodeSet		1180

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]	CodeSet		1181
	Maturity *<Mtrty>*	[0..1]			1181
	Value1 *<Val1>*	[0..1]	Date		1181
	Value2 *<Val2>*	[0..1]	Date		1181
	IssuerIdentifier *<IssrIdr>*	[0..1]			1181
	Value1 *<Val1>*	[0..1]	±		1182
	Value2 *<Val2>*	[0..1]	±		1182
	IssuerCountry *<IssrCtry>*	[0..1]			1182
	Value1 *<Val1>*	[0..1]	CodeSet	C3	1182
	Value2 *<Val2>*	[0..1]	CodeSet	C3	1183
	Type *<Tp>*	[0..*]			1183
	Value1 *<Val1>*	[0..1]			1183
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1184
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1184
	Value2 *<Val2>*	[0..1]			1184
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1184
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1184
	UnitPrice *<UnitPric>*	[0..1]			1184
	Value1 *<Val1>*	[0..1]			1185
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1185
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1186
	Sign *<Sgn>*	[0..1]	Indicator		1186
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1186
Or	**Yield** *<Yld>*	[1..1]	Rate		1186
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1187
	Value2 *<Val2>*	[0..1]			1187
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1187
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1187
	Sign *<Sgn>*	[0..1]	Indicator		1188
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1188
Or	**Yield** *<Yld>*	[1..1]	Rate		1188

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1188
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]			1188
	Value1 *<Val1>*	[0..1]	Indicator		1189
	Value2 *<Val2>*	[0..1]	Indicator		1189
	MarketValue *<MktVal>*	[0..1]			1189
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1189
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1190
	AvailableForReuse *<AvlblForReuse>*	[0..1]			1190
	Value1 *<Val1>*	[0..1]	Indicator		1190
	Value2 *<Val2>*	[0..1]	Indicator		1190
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]			1191
	Value1 *<Val1>*	[0..1]	Rate		1191
	Value2 *<Val2>*	[0..1]	Rate		1191
	Commodity *<Cmmdty>*	[0..*]			1191
	Classification *<Clssfctn>*	[0..1]			1192
	Value1 *<Val1>*	[0..1]	±		1193
	Value2 *<Val2>*	[0..1]	±		1199
	Quantity *<Qty>*	[0..1]			1205
	Value1 *<Val1>*	[0..1]	Quantity		1205
	Value2 *<Val2>*	[0..1]	Quantity		1205
	UnitPrice *<UnitPric>*	[0..1]			1206
	Value1 *<Val1>*	[0..1]			1206
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1207
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1207
	Sign *<Sgn>*	[0..1]	Indicator		1207
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1207
Or	**Yield** *<Yld>*	[1..1]	Rate		1208
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1208
	Value2 *<Val2>*	[0..1]			1208
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1208
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1208

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		1209
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1209
Or	**Yield** *<Yld>*	[1..1]	Rate		1209
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1209
	MarketValue *<MktVal>*	[0..1]			1209
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1210
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1210
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1210
	Value1 *<Val1>*	[0..1]	CodeSet		1211
	Value2 *<Val2>*	[0..1]	CodeSet		1214
	LoanValue *<LnVal>*	[0..1]			1218
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1218
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1219
	FixedRebateReferenceRate *<FxdRbtRefRate>*	[0..1]			1219
	Value1 *<Val1>*	[0..1]	Rate		1219
	Value2 *<Val2>*	[0..1]	Rate		1220
	FloatingRebateReferenceRate *<FltgRbtRefRate>*	[0..1]			1220
	Value1 *<Val1>*	[0..1]			1220
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1220
Or}	**Name** *<Nm>*	[1..1]	Text		1222
	Value2 *<Val2>*	[0..1]			1222
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1223
Or}	**Name** *<Nm>*	[1..1]	Text		1225
	FloatingRebateRateTermUnit *<FltgRbtRateTermUnit>*	[0..1]			1225
	Value1 *<Val1>*	[0..1]	CodeSet		1225
	Value2 *<Val2>*	[0..1]	CodeSet		1225
	FloatingRebateRateTermValue *<FltgRbtRateTermVal>*	[0..1]			1226
	Value1 *<Val1>*	[1..1]	Quantity	C6	1226
	Value2 *<Val2>*	[1..1]	Quantity	C6	1226
	FloatingRebateRatePaymentFrequencyUnit *<FltgRbtRatePmtFrqcyUnit>*	[0..1]			1226

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		1227
	Value2 <*Val2*>	[0..1]	CodeSet		1227
	FloatingRebateRatePaymentFrequencyValue <*FltgRbtRatePmtFrqcyVal*>	[0..1]			1227
	Value1 <*Val1*>	[1..1]	Quantity	C6	1227
	Value2 <*Val2*>	[1..1]	Quantity	C6	1228
	FloatingRebateRateResetFrequencyUnit <*FltgRbtRateRstFrqcyUnit*>	[0..1]			1228
	Value1 <*Val1*>	[0..1]	CodeSet		1228
	Value2 <*Val2*>	[0..1]	CodeSet		1228
	FloatingRebateRateResetFrequencyValue <*FltgRbtRateRstFrqcyVal*>	[0..1]			1229
	Value1 <*Val1*>	[1..1]	Quantity	C6	1229
	Value2 <*Val2*>	[1..1]	Quantity	C6	1229
	RebateRateBasisPointSpread <*RbtRateBsisPtSprd*>	[0..1]			1229
	Value1 <*Val1*>	[1..1]	Quantity	C6	1230
	Value2 <*Val2*>	[1..1]	Quantity	C6	1230
	AdjustedRate <*AdjstdRate*>	[0..1]			1230
	Value1 <*Val1*>	[0..1]	Rate		1230
	Value2 <*Val2*>	[0..1]	Rate		1231
	AdjustmentRateDate <*AdjstmntRateDt*>	[0..1]			1231
	Value1 <*Val1*>	[0..1]	Date		1231
	Value2 <*Val2*>	[0..1]	Date		1231
	LendingFee <*LndgFee*>	[0..1]			1231
	Value1 <*Val1*>	[0..1]	Rate		1231
	Value2 <*Val2*>	[0..1]	Rate		1231
	OutstandingLoan <*OutsdngLn*>	[0..1]			1232
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1232
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1232
	ShortMarketValue <*ShrtMktVal*>	[0..1]			1233
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1233
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1233
	LevelType <*LvlTp*>	[0..1]			1234

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		1234
	Value2 *<Val2>*	[0..1]	CodeSet		1234
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1234
	Value1 *<Val1>*	[0..1]	CodeSet		1235
	Value2 *<Val2>*	[0..1]	CodeSet		1238
	CollateralMatchingCriteria *<CollMtchgCrit>*	[0..1]			1242
	UncollateralisedFlag *<UncollsdFlg>*	[0..1]			1246
	Value1 *<Val1>*	[0..1]	Indicator		1247
	Value2 *<Val2>*	[0..1]	Indicator		1247
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]			1247
	Value1 *<Val1>*	[0..1]	Indicator		1247
	Value2 *<Val2>*	[0..1]	Indicator		1247
	CollateralValueDate *<CollValDt>*	[0..1]			1248
	Value1 *<Val1>*	[0..1]	Date		1248
	Value2 *<Val2>*	[0..1]	Date		1248
	ComponentType *<CmpntTp>*	[0..1]			1248
	Security *<Scty>*	[0..*]			1252
	Identification *<Id>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	IdentifierSet		1255
	Value2 *<Val2>*	[0..1]	IdentifierSet		1255
	ClassificationType *<ClssfctnTp>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	IdentifierSet		1255
	Value2 *<Val2>*	[0..1]	IdentifierSet		1255
	Quantity *<Qty>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	Quantity		1256
	Value2 *<Val2>*	[0..1]	Quantity		1256
	NominalValue *<NmnlVal>*	[0..1]			1256
	Value1 *<Val1>*	[0..1]			1256
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1257
	Sign *<Sgn>*	[0..1]	Indicator		1257
	Value2 *<Val2>*	[0..1]			1257

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1257
	Sign <*Sgn*>	[0..1]	Indicator		1258
	Quality <*Qlty*>	[0..1]			1258
	Value1 <*Val1*>	[0..1]	CodeSet		1258
	Value2 <*Val2*>	[0..1]	CodeSet		1259
	Maturity <*Mtrty*>	[0..1]			1259
	Value1 <*Val1*>	[0..1]	Date		1259
	Value2 <*Val2*>	[0..1]	Date		1259
	IssuerIdentifier <*IssrIdr*>	[0..1]			1259
	Value1 <*Val1*>	[0..1]	±		1260
	Value2 <*Val2*>	[0..1]	±		1260
	IssuerCountry <*IssrCtry*>	[0..1]			1260
	Value1 <*Val1*>	[0..1]	CodeSet	C3	1260
	Value2 <*Val2*>	[0..1]	CodeSet	C3	1261
	Type <*Tp*>	[0..*]			1261
	Value1 <*Val1*>	[0..1]			1261
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1262
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1262
	Value2 <*Val2*>	[0..1]			1262
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1262
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1262
	UnitPrice <*UnitPric*>	[0..1]			1262
	Value1 <*Val1*>	[0..1]			1263
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1263
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1264
	Sign <*Sgn*>	[0..1]	Indicator		1264
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1264
Or	**Yield** <*Yld*>	[1..1]	Rate		1264
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1265
	Value2 <*Val2*>	[0..1]			1265
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1265

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1265
	Sign *<Sgn>*	[0..1]	Indicator		1266
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1266
Or	**Yield** *<Yld>*	[1..1]	Rate		1266
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1266
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]			1266
	Value1 *<Val1>*	[0..1]	Indicator		1267
	Value2 *<Val2>*	[0..1]	Indicator		1267
	MarketValue *<MktVal>*	[0..1]			1267
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1267
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1268
	AvailableForReuse *<AvlblForReuse>*	[0..1]			1268
	Value1 *<Val1>*	[0..1]	Indicator		1268
	Value2 *<Val2>*	[0..1]	Indicator		1268
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]			1269
	Value1 *<Val1>*	[0..1]	Rate		1269
	Value2 *<Val2>*	[0..1]	Rate		1269
	Commodity *<Cmmdty>*	[0..*]			1269
	Classification *<Clssfctn>*	[0..1]			1270
	Value1 *<Val1>*	[0..1]	±		1271
	Value2 *<Val2>*	[0..1]	±		1277
	Quantity *<Qty>*	[0..1]			1283
	Value1 *<Val1>*	[0..1]	Quantity		1283
	Value2 *<Val2>*	[0..1]	Quantity		1283
	UnitPrice *<UnitPric>*	[0..1]			1284
	Value1 *<Val1>*	[0..1]			1284
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1285
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1285
	Sign *<Sgn>*	[0..1]	Indicator		1285
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1285
Or	**Yield** *<Yld>*	[1..1]	Rate		1286

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1286
	Value2 <*Val2*>	[0..1]			1286
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1286
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1286
	Sign <*Sgn*>	[0..1]	Indicator		1287
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1287
Or	**Yield** <*Yld*>	[1..1]	Rate		1287
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1287
	MarketValue <*MktVal*>	[0..1]			1287
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1288
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1288
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1288
	Value1 <*Val1*>	[0..1]	CodeSet		1289
	Value2 <*Val2*>	[0..1]	CodeSet		1292
	Cash <*Csh*>	[0..*]			1296
	Value <*Val*>	[1..1]			1297
	Value1 <*Val1*>	[0..1]			1297
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1297
	Sign <*Sgn*>	[0..1]	Indicator		1298
	Value2 <*Val2*>	[0..1]			1298
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1298
	Sign <*Sgn*>	[0..1]	Indicator		1298
	HaircutOrMargin <*HrcutOrMrgn*>	[1..1]			1299
	Value1 <*Val1*>	[0..1]	Rate		1299
	Value2 <*Val2*>	[0..1]	Rate		1299
	BasketIdentifier <*BsktIdr*>	[0..1]			1299
	Value1 <*Val1*>	[0..1]	±		1299
	Value2 <*Val2*>	[0..1]	±		1300

8.4.1.2.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

8.4.1.2.2.2 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Information related to transactions that are subject of reconciliation.

TransactionIdentification <TxId> contains the following **TradeTransactionIdentification4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		1076
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		1076
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		1076
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		1077
	AgentLender <*AgtLndr*>	[0..1]	±		1077
	TripartyAgent <*TrptyAgt*>	[0..1]	±		1077

8.4.1.2.2.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

8.4.1.2.2.2.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

8.4.1.2.2.2.3 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the counterparty.

Datatype: "Max52Text" on page 1519

8.4.1.2.2.2.4 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement6" on page 1373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1373
{Or	Type <*Tp*>	[1..1]	CodeSet		1373
Or}	Proprietary <*Prtry*>	[1..1]	Text		1373
	Version <*Vrsn*>	[0..1]	Text		1373
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1374

8.4.1.2.2.2.5 AgentLender <AgtLndr>

Presence: [0..1]

Definition: Identification of the agent lender involved in the securities lending transaction.

AgentLender <AgtLndr> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

8.4.1.2.2.2.6 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Identification of the third party that administers the transaction.

TripartyAgent <TrptyAgt> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

8.4.1.2.2.3 Modified <Modfd>

Presence: [1..1]

Definition: Indication whether information was modified.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.2.4 ReconciliationStatus <RcncltnSts>

Presence: [1..1]

Definition: Indication whether the reconciliation is required.

ReconciliationStatus <RcncltnSts> contains one of the following **ReconciliationStatus5Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**NoReconciliationRequired** *<NoRcncltnReqrd>*	[1..1]	CodeSet		1091
Or}	**ReportingData** *<RptgData>*	[1..1]			1091
{Or	**Matched** *<Mtchd>*	[1..1]	CodeSet		1104
Or}	**NotMatched** *<NotMtchd>*	[1..1]			1104
	Counterparty1 *<CtrPty1>*	[1..1]	±		1117
	Counterparty2 *<CtrPty2>*	[1..1]	±		1117
	MatchingCriteria *<MtchgCrit>*	[1..1]			1118
	CounterpartyMatchingCriteria *<CtrPtyMtchgCrit>*	[0..1]			1131
	ReportingCounterparty *<RptgCtrPty>*	[0..1]			1131
	Value1 *<Val1>*	[0..1]	±		1132
	Value2 *<Val2>*	[0..1]	±		1132
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1132
	Value1 *<Val1>*	[0..1]	±		1133
	Value2 *<Val2>*	[0..1]	±		1133
	CounterpartySide *<CtrPtySd>*	[0..1]			1133
	Value1 *<Val1>*	[0..1]	CodeSet		1133
	Value2 *<Val2>*	[0..1]	CodeSet		1134
	LoanMatchingCriteria *<LnMtchgCrit>*	[0..1]			1134
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]			1143
	Value1 *<Val1>*	[0..1]	Text		1143
	Value2 *<Val2>*	[0..1]	Text		1143
	TerminationDate *<TermntnDt>*	[0..1]			1143
	Value1 *<Val1>*	[0..1]	Date		1143
	Value2 *<Val2>*	[0..1]	Date		1144
	ContractType *<CtrctTp>*	[0..1]			1144
	Value1 *<Val1>*	[0..1]	CodeSet		1144
	Value2 *<Val2>*	[0..1]	CodeSet		1144
	ClearingStatus *<ClrSts>*	[0..1]			1145
	Value1 *<Val1>*	[0..1]	±		1145
	Value2 *<Val2>*	[0..1]	±		1145

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingDateTime *<ClrDtTm>*	[0..1]			1145
	Value1 *<Val1>*	[0..1]	DateTime		1145
	Value2 *<Val2>*	[0..1]	DateTime		1146
	CCP *<CCP>*	[0..1]			1146
	Value1 *<Val1>*	[0..1]	±		1146
	Value2 *<Val2>*	[0..1]	±		1146
	TradingVenue *<TradgVn>*	[0..1]			1146
	Value1 *<Val1>*	[0..1]	IdentifierSet		1147
	Value2 *<Val2>*	[0..1]	IdentifierSet		1147
	MasterAgreementType *<MstrAgrmtTp>*	[0..1]			1147
	Value1 *<Val1>*	[0..1]			1147
{Or	**Type** *<Tp>*	[1..1]	CodeSet		1148
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1148
	Value2 *<Val2>*	[0..1]			1148
{Or	**Type** *<Tp>*	[1..1]	CodeSet		1148
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1148
	ExecutingDateTime *<ExctgDtTm>*	[0..1]			1148
	Value1 *<Val1>*	[0..1]	DateTime		1148
	Value2 *<Val2>*	[0..1]	DateTime		1149
	StartDate *<StartDt>*	[0..1]			1149
	Value1 *<Val1>*	[0..1]	Date		1149
	Value2 *<Val2>*	[0..1]	Date		1149
	EndDate *<EndDt>*	[0..1]			1149
	Value1 *<Val1>*	[0..1]	Date		1149
	Value2 *<Val2>*	[0..1]	Date		1149
	MinimumNoticePeriod *<MinNtcePrd>*	[0..1]			1150
	Value1 *<Val1>*	[0..1]	Quantity	C5	1150
	Value2 *<Val2>*	[0..1]	Quantity	C5	1150
	EarliestCallBackDate *<EarlstCallBckDt>*	[0..1]			1150
	Value1 *<Val1>*	[0..1]	Date		1151
	Value2 *<Val2>*	[0..1]	Date		1151

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	GeneralCollateral *<GnlColl>*	[0..1]			1151
	Value1 *<Val1>*	[0..1]	CodeSet		1151
	Value2 *<Val2>*	[0..1]	CodeSet		1151
	DeliveryByValue *<DlvryByVal>*	[0..1]			1151
	Value1 *<Val1>*	[0..1]	Indicator		1152
	Value2 *<Val2>*	[0..1]	Indicator		1152
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]			1152
	Value1 *<Val1>*	[0..1]	CodeSet		1152
	Value2 *<Val2>*	[0..1]	CodeSet		1153
	OpenTerm *<OpnTerm>*	[0..1]			1153
	Value1 *<Val1>*	[0..1]	Indicator		1153
	Value2 *<Val2>*	[0..1]	Indicator		1153
	TerminationOption *<TermntnOptn>*	[0..1]			1153
	Value1 *<Val1>*	[0..1]	CodeSet		1154
	Value2 *<Val2>*	[0..1]	CodeSet		1154
	FixedInterestRate *<FxdIntrstRate>*	[0..1]			1154
	Value1 *<Val1>*	[0..1]	Rate		1154
	Value2 *<Val2>*	[0..1]	Rate		1155
	DayCountBasis *<DayCntBsis>*	[0..1]			1155
	Value1 *<Val1>*	[0..1]	±		1155
	Value2 *<Val2>*	[0..1]	±		1155
	FloatingInterestReferenceRate *<FltgIntrstRefRate>*	[0..1]			1155
	Value1 *<Val1>*	[0..1]			1156
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1156
Or}	**Name** *<Nm>*	[1..1]	Text		1158
	Value2 *<Val2>*	[0..1]			1158
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1158
Or}	**Name** *<Nm>*	[1..1]	Text		1160
	FloatingInterestRateTermUnit *<FltgIntrstRateTermUnit>*	[0..1]			1161
	Value1 *<Val1>*	[0..1]	CodeSet		1161
	Value2 *<Val2>*	[0..1]	CodeSet		1161

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FloatingInterestRateTermValue <*FltgIntrstRateTermVal*>	[0..1]			1161
	Value1 <*Val1*>	[0..1]	Quantity	C5	1162
	Value2 <*Val2*>	[0..1]	Quantity	C5	1162
	FloatingInterestRatePaymentFrequencyUnit <*FltgIntrstRatePmtFrqcyUnit*>	[0..1]			1162
	Value1 <*Val1*>	[0..1]	CodeSet		1162
	Value2 <*Val2*>	[0..1]	CodeSet		1163
	FloatingInterestRatePaymentFrequencyValue <*FltgIntrstRatePmtFrqcyVal*>	[0..1]			1163
	Value1 <*Val1*>	[0..1]	Quantity	C5	1163
	Value2 <*Val2*>	[0..1]	Quantity	C5	1163
	FloatingInterestRateResetFrequencyUnit <*FltgIntrstRateRstFrqcyUnit*>	[0..1]			1164
	Value1 <*Val1*>	[0..1]	CodeSet		1164
	Value2 <*Val2*>	[0..1]	CodeSet		1164
	FloatingInterestRateResetFrequencyValue <*FltgIntrstRateRstFrqcyVal*>	[0..1]			1164
	Value1 <*Val1*>	[1..1]	Quantity	C6	1165
	Value2 <*Val2*>	[1..1]	Quantity	C6	1165
	InterestRateBasisPointSpread <*IntrstRateBsisPtSprd*>	[0..1]			1165
	Value1 <*Val1*>	[1..1]	Quantity	C6	1165
	Value2 <*Val2*>	[1..1]	Quantity	C6	1166
	MarginLoanAmount <*MrgnLnAmt*>	[0..1]			1166
	Value1 <*Val1*>	[0..1]			1166
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1167
	Sign <*Sgn*>	[0..1]	Indicator		1167
	Value2 <*Val2*>	[0..1]			1167
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1167
	Sign <*Sgn*>	[0..1]	Indicator		1168
	PrincipalAmountStartDateAmount <*PrncplAmtStartDtAmt*>	[0..1]			1168
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1168
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1169

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PrincipalAmountMaturityDateAmount *<PrncplAmtMtrtyDtAmt>*	[0..1]			1169
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1169
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1170
	AssetType *<AsstTp>*	[0..1]			1170
	Security *<Scty>*	[0..*]			1173
	Identification *<Id>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	IdentifierSet		1177
	Value2 *<Val2>*	[0..1]	IdentifierSet		1177
	ClassificationType *<ClssfctnTp>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	IdentifierSet		1177
	Value2 *<Val2>*	[0..1]	IdentifierSet		1177
	Quantity *<Qty>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	Quantity		1178
	Value2 *<Val2>*	[0..1]	Quantity		1178
	NominalValue *<NmnlVal>*	[0..1]			1178
	Value1 *<Val1>*	[0..1]			1178
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1179
	Sign *<Sgn>*	[0..1]	Indicator		1179
	Value2 *<Val2>*	[0..1]			1179
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1179
	Sign *<Sgn>*	[0..1]	Indicator		1180
	Quality *<Qlty>*	[0..1]			1180
	Value1 *<Val1>*	[0..1]	CodeSet		1180
	Value2 *<Val2>*	[0..1]	CodeSet		1181
	Maturity *<Mtrty>*	[0..1]			1181
	Value1 *<Val1>*	[0..1]	Date		1181
	Value2 *<Val2>*	[0..1]	Date		1181
	IssuerIdentifier *<IssrIdr>*	[0..1]			1181
	Value1 *<Val1>*	[0..1]	±		1182
	Value2 *<Val2>*	[0..1]	±		1182
	IssuerCountry *<IssrCtry>*	[0..1]			1182

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet	C3	1182
	Value2 <*Val2*>	[0..1]	CodeSet	C3	1183
	Type <*Tp*>	[0..*]			1183
	Value1 <*Val1*>	[0..1]			1183
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1184
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1184
	Value2 <*Val2*>	[0..1]			1184
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1184
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1184
	UnitPrice <*UnitPric*>	[0..1]			1184
	Value1 <*Val1*>	[0..1]			1185
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1185
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1186
	Sign <*Sgn*>	[0..1]	Indicator		1186
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1186
Or	**Yield** <*Yld*>	[1..1]	Rate		1186
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1187
	Value2 <*Val2*>	[0..1]			1187
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1187
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1187
	Sign <*Sgn*>	[0..1]	Indicator		1188
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1188
Or	**Yield** <*Yld*>	[1..1]	Rate		1188
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1188
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]			1188
	Value1 <*Val1*>	[0..1]	Indicator		1189
	Value2 <*Val2*>	[0..1]	Indicator		1189
	MarketValue <*MktVal*>	[0..1]			1189
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1189
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1190
	AvailableForReuse <*AvlblForReuse*>	[0..1]			1190

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Indicator		1190
	Value2 *<Val2>*	[0..1]	Indicator		1190
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]			1191
	Value1 *<Val1>*	[0..1]	Rate		1191
	Value2 *<Val2>*	[0..1]	Rate		1191
	Commodity *<Cmmdty>*	[0..*]			1191
	Classification *<Clssfctn>*	[0..1]			1192
	Value1 *<Val1>*	[0..1]	±		1193
	Value2 *<Val2>*	[0..1]	±		1199
	Quantity *<Qty>*	[0..1]			1205
	Value1 *<Val1>*	[0..1]	Quantity		1205
	Value2 *<Val2>*	[0..1]	Quantity		1205
	UnitPrice *<UnitPric>*	[0..1]			1206
	Value1 *<Val1>*	[0..1]			1206
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1207
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1207
	Sign *<Sgn>*	[0..1]	Indicator		1207
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1207
Or	**Yield** *<Yld>*	[1..1]	Rate		1208
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1208
	Value2 *<Val2>*	[0..1]			1208
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1208
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1208
	Sign *<Sgn>*	[0..1]	Indicator		1209
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1209
Or	**Yield** *<Yld>*	[1..1]	Rate		1209
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1209
	MarketValue *<MktVal>*	[0..1]			1209
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1210
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1210
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1210

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		1211
	Value2 <*Val2*>	[0..1]	CodeSet		1214
	LoanValue <*LnVal*>	[0..1]			1218
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1218
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1219
	FixedRebateReferenceRate <*FxdRbtRefRate*>	[0..1]			1219
	Value1 <*Val1*>	[0..1]	Rate		1219
	Value2 <*Val2*>	[0..1]	Rate		1220
	FloatingRebateReferenceRate <*FltgRbtRefRate*>	[0..1]			1220
	Value1 <*Val1*>	[0..1]			1220
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1220
Or}	**Name** <*Nm*>	[1..1]	Text		1222
	Value2 <*Val2*>	[0..1]			1222
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1223
Or}	**Name** <*Nm*>	[1..1]	Text		1225
	FloatingRebateRateTermUnit <*FltgRbtRateTermUnit*>	[0..1]			1225
	Value1 <*Val1*>	[0..1]	CodeSet		1225
	Value2 <*Val2*>	[0..1]	CodeSet		1225
	FloatingRebateRateTermValue <*FltgRbtRateTermVal*>	[0..1]			1226
	Value1 <*Val1*>	[1..1]	Quantity	C6	1226
	Value2 <*Val2*>	[1..1]	Quantity	C6	1226
	FloatingRebateRatePaymentFrequencyUnit <*FltgRbtRatePmtFrqcyUnit*>	[0..1]			1226
	Value1 <*Val1*>	[0..1]	CodeSet		1227
	Value2 <*Val2*>	[0..1]	CodeSet		1227
	FloatingRebateRatePaymentFrequencyValue <*FltgRbtRatePmtFrqcyVal*>	[0..1]			1227
	Value1 <*Val1*>	[1..1]	Quantity	C6	1227
	Value2 <*Val2*>	[1..1]	Quantity	C6	1228
	FloatingRebateRateResetFrequencyUnit <*FltgRbtRateRstFrqcyUnit*>	[0..1]			1228
	Value1 <*Val1*>	[0..1]	CodeSet		1228

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	CodeSet		1228
	FloatingRebateRateResetFrequencyValue <*FltgRbtRateRstFrqcyVal*>	[0..1]			1229
	Value1 <*Val1*>	[1..1]	Quantity	C6	1229
	Value2 <*Val2*>	[1..1]	Quantity	C6	1229
	RebateRateBasisPointSpread <*RbtRateBsisPtSprd*>	[0..1]			1229
	Value1 <*Val1*>	[1..1]	Quantity	C6	1230
	Value2 <*Val2*>	[1..1]	Quantity	C6	1230
	AdjustedRate <*AdjstdRate*>	[0..1]			1230
	Value1 <*Val1*>	[0..1]	Rate		1230
	Value2 <*Val2*>	[0..1]	Rate		1231
	AdjustmentRateDate <*AdjstmntRateDt*>	[0..1]			1231
	Value1 <*Val1*>	[0..1]	Date		1231
	Value2 <*Val2*>	[0..1]	Date		1231
	LendingFee <*LndgFee*>	[0..1]			1231
	Value1 <*Val1*>	[0..1]	Rate		1231
	Value2 <*Val2*>	[0..1]	Rate		1231
	OutstandingLoan <*OutsdngLn*>	[0..1]			1232
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1232
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1232
	ShortMarketValue <*ShrtMktVal*>	[0..1]			1233
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1233
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1233
	LevelType <*LvlTp*>	[0..1]			1234
	Value1 <*Val1*>	[0..1]	CodeSet		1234
	Value2 <*Val2*>	[0..1]	CodeSet		1234
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1234
	Value1 <*Val1*>	[0..1]	CodeSet		1235
	Value2 <*Val2*>	[0..1]	CodeSet		1238
	CollateralMatchingCriteria <*CollMtchgCrit*>	[0..1]			1242
	UncollateralisedFlag <*UncollsdFlg*>	[0..1]			1246
	Value1 <*Val1*>	[0..1]	Indicator		1247

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]	Indicator		1247
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]			1247
	Value1 *<Val1>*	[0..1]	Indicator		1247
	Value2 *<Val2>*	[0..1]	Indicator		1247
	CollateralValueDate *<CollValDt>*	[0..1]			1248
	Value1 *<Val1>*	[0..1]	Date		1248
	Value2 *<Val2>*	[0..1]	Date		1248
	ComponentType *<CmpntTp>*	[0..1]			1248
	Security *<Scty>*	[0..*]			1252
	Identification *<Id>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	IdentifierSet		1255
	Value2 *<Val2>*	[0..1]	IdentifierSet		1255
	ClassificationType *<ClssfctnTp>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	IdentifierSet		1255
	Value2 *<Val2>*	[0..1]	IdentifierSet		1255
	Quantity *<Qty>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	Quantity		1256
	Value2 *<Val2>*	[0..1]	Quantity		1256
	NominalValue *<NmnlVal>*	[0..1]			1256
	Value1 *<Val1>*	[0..1]			1256
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1257
	Sign *<Sgn>*	[0..1]	Indicator		1257
	Value2 *<Val2>*	[0..1]			1257
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1257
	Sign *<Sgn>*	[0..1]	Indicator		1258
	Quality *<Qlty>*	[0..1]			1258
	Value1 *<Val1>*	[0..1]	CodeSet		1258
	Value2 *<Val2>*	[0..1]	CodeSet		1259
	Maturity *<Mtrty>*	[0..1]			1259
	Value1 *<Val1>*	[0..1]	Date		1259
	Value2 *<Val2>*	[0..1]	Date		1259

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IssuerIdentifier <*IssrIdr*>	[0..1]			1259
	Value1 <*Val1*>	[0..1]	±		1260
	Value2 <*Val2*>	[0..1]	±		1260
	IssuerCountry <*IssrCtry*>	[0..1]			1260
	Value1 <*Val1*>	[0..1]	CodeSet	C3	1260
	Value2 <*Val2*>	[0..1]	CodeSet	C3	1261
	Type <*Tp*>	[0..*]			1261
	Value1 <*Val1*>	[0..1]			1261
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1262
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1262
	Value2 <*Val2*>	[0..1]			1262
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1262
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1262
	UnitPrice <*UnitPric*>	[0..1]			1262
	Value1 <*Val1*>	[0..1]			1263
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1263
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1264
	Sign <*Sgn*>	[0..1]	Indicator		1264
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1264
Or	**Yield** <*Yld*>	[1..1]	Rate		1264
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1265
	Value2 <*Val2*>	[0..1]			1265
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1265
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1265
	Sign <*Sgn*>	[0..1]	Indicator		1266
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1266
Or	**Yield** <*Yld*>	[1..1]	Rate		1266
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1266
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]			1266
	Value1 <*Val1*>	[0..1]	Indicator		1267
	Value2 <*Val2*>	[0..1]	Indicator		1267

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketValue *<MktVal>*	[0..1]			1267
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1267
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1268
	AvailableForReuse *<AvlblForReuse>*	[0..1]			1268
	Value1 *<Val1>*	[0..1]	Indicator		1268
	Value2 *<Val2>*	[0..1]	Indicator		1268
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]			1269
	Value1 *<Val1>*	[0..1]	Rate		1269
	Value2 *<Val2>*	[0..1]	Rate		1269
	Commodity *<Cmmdty>*	[0..*]			1269
	Classification *<Clssfctn>*	[0..1]			1270
	Value1 *<Val1>*	[0..1]	±		1271
	Value2 *<Val2>*	[0..1]	±		1277
	Quantity *<Qty>*	[0..1]			1283
	Value1 *<Val1>*	[0..1]	Quantity		1283
	Value2 *<Val2>*	[0..1]	Quantity		1283
	UnitPrice *<UnitPric>*	[0..1]			1284
	Value1 *<Val1>*	[0..1]			1284
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1285
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1285
	Sign *<Sgn>*	[0..1]	Indicator		1285
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1285
Or	**Yield** *<Yld>*	[1..1]	Rate		1286
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1286
	Value2 *<Val2>*	[0..1]			1286
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1286
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1286
	Sign *<Sgn>*	[0..1]	Indicator		1287
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1287
Or	**Yield** *<Yld>*	[1..1]	Rate		1287
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1287

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketValue *<MktVal>*	[0..1]			1287
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1288
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1288
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1288
	Value1 *<Val1>*	[0..1]	CodeSet		1289
	Value2 *<Val2>*	[0..1]	CodeSet		1292
	Cash *<Csh>*	[0..*]			1296
	Value *<Val>*	[1..1]			1297
	Value1 *<Val1>*	[0..1]			1297
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1297
	Sign *<Sgn>*	[0..1]	Indicator		1298
	Value2 *<Val2>*	[0..1]			1298
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1298
	Sign *<Sgn>*	[0..1]	Indicator		1298
	HaircutOrMargin *<HrcutOrMrgn>*	[1..1]			1299
	Value1 *<Val1>*	[0..1]	Rate		1299
	Value2 *<Val2>*	[0..1]	Rate		1299
	BasketIdentifier *<BsktIdr>*	[0..1]			1299
	Value1 *<Val1>*	[0..1]	±		1299
	Value2 *<Val2>*	[0..1]	±		1300

8.4.1.2.2.4.1 NoReconciliationRequired <NoRcncltnReqrd>

Presence: [1..1]

Definition: Information that no reconciliation is required.

Datatype: "NoReasonCode" on page 1504

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

8.4.1.2.2.4.2 ReportingData <RptgData>

Presence: [1..1]

Definition: Data to be reconciled.

ReportingData <RptgData> contains one of the following **ReconciliationMatchedStatus6Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Matched** *<Mtchd>*	[1..1]	CodeSet		1104
Or}	**NotMatched** *<NotMtchd>*	[1..1]			1104
	Counterparty1 *<CtrPty1>*	[1..1]	±		1117
	Counterparty2 *<CtrPty2>*	[1..1]	±		1117
	MatchingCriteria *<MtchgCrit>*	[1..1]			1118
	CounterpartyMatchingCriteria *<CtrPtyMtchgCrit>*	[0..1]			1131
	ReportingCounterparty *<RptgCtrPty>*	[0..1]			1131
	Value1 *<Val1>*	[0..1]	±		1132
	Value2 *<Val2>*	[0..1]	±		1132
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1132
	Value1 *<Val1>*	[0..1]	±		1133
	Value2 *<Val2>*	[0..1]	±		1133
	CounterpartySide *<CtrPtySd>*	[0..1]			1133
	Value1 *<Val1>*	[0..1]	CodeSet		1133
	Value2 *<Val2>*	[0..1]	CodeSet		1134
	LoanMatchingCriteria *<LnMtchgCrit>*	[0..1]			1134
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]			1143
	Value1 *<Val1>*	[0..1]	Text		1143
	Value2 *<Val2>*	[0..1]	Text		1143
	TerminationDate *<TermntnDt>*	[0..1]			1143
	Value1 *<Val1>*	[0..1]	Date		1143
	Value2 *<Val2>*	[0..1]	Date		1144
	ContractType *<CtrctTp>*	[0..1]			1144
	Value1 *<Val1>*	[0..1]	CodeSet		1144
	Value2 *<Val2>*	[0..1]	CodeSet		1144
	ClearingStatus *<ClrSts>*	[0..1]			1145
	Value1 *<Val1>*	[0..1]	±		1145
	Value2 *<Val2>*	[0..1]	±		1145
	ClearingDateTime *<ClrDtTm>*	[0..1]			1145
	Value1 *<Val1>*	[0..1]	DateTime		1145

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	DateTime		1146
	CCP <*CCP*>	[0..1]			1146
	Value1 <*Val1*>	[0..1]	±		1146
	Value2 <*Val2*>	[0..1]	±		1146
	TradingVenue <*TradgVn*>	[0..1]			1146
	Value1 <*Val1*>	[0..1]	IdentifierSet		1147
	Value2 <*Val2*>	[0..1]	IdentifierSet		1147
	MasterAgreementType <*MstrAgrmtTp*>	[0..1]			1147
	Value1 <*Val1*>	[0..1]			1147
{Or	**Type** <*Tp*>	[1..1]	CodeSet		1148
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1148
	Value2 <*Val2*>	[0..1]			1148
{Or	**Type** <*Tp*>	[1..1]	CodeSet		1148
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1148
	ExecutingDateTime <*ExctgDtTm*>	[0..1]			1148
	Value1 <*Val1*>	[0..1]	DateTime		1148
	Value2 <*Val2*>	[0..1]	DateTime		1149
	StartDate <*StartDt*>	[0..1]			1149
	Value1 <*Val1*>	[0..1]	Date		1149
	Value2 <*Val2*>	[0..1]	Date		1149
	EndDate <*EndDt*>	[0..1]			1149
	Value1 <*Val1*>	[0..1]	Date		1149
	Value2 <*Val2*>	[0..1]	Date		1149
	MinimumNoticePeriod <*MinNtcePrd*>	[0..1]			1150
	Value1 <*Val1*>	[0..1]	Quantity	C5	1150
	Value2 <*Val2*>	[0..1]	Quantity	C5	1150
	EarliestCallBackDate <*EarlstCallBckDt*>	[0..1]			1150
	Value1 <*Val1*>	[0..1]	Date		1151
	Value2 <*Val2*>	[0..1]	Date		1151
	GeneralCollateral <*GnlColl*>	[0..1]			1151
	Value1 <*Val1*>	[0..1]	CodeSet		1151

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]	CodeSet		1151
	DeliveryByValue *<DlvryByVal>*	[0..1]			1151
	Value1 *<Val1>*	[0..1]	Indicator		1152
	Value2 *<Val2>*	[0..1]	Indicator		1152
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]			1152
	Value1 *<Val1>*	[0..1]	CodeSet		1152
	Value2 *<Val2>*	[0..1]	CodeSet		1153
	OpenTerm *<OpnTerm>*	[0..1]			1153
	Value1 *<Val1>*	[0..1]	Indicator		1153
	Value2 *<Val2>*	[0..1]	Indicator		1153
	TerminationOption *<TermntnOptn>*	[0..1]			1153
	Value1 *<Val1>*	[0..1]	CodeSet		1154
	Value2 *<Val2>*	[0..1]	CodeSet		1154
	FixedInterestRate *<FxdIntrstRate>*	[0..1]			1154
	Value1 *<Val1>*	[0..1]	Rate		1154
	Value2 *<Val2>*	[0..1]	Rate		1155
	DayCountBasis *<DayCntBsis>*	[0..1]			1155
	Value1 *<Val1>*	[0..1]	±		1155
	Value2 *<Val2>*	[0..1]	±		1155
	FloatingInterestReferenceRate *<FltgIntrstRefRate>*	[0..1]			1155
	Value1 *<Val1>*	[0..1]			1156
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1156
Or}	**Name** *<Nm>*	[1..1]	Text		1158
	Value2 *<Val2>*	[0..1]			1158
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1158
Or}	**Name** *<Nm>*	[1..1]	Text		1160
	FloatingInterestRateTermUnit *<FltgIntrstRateTermUnit>*	[0..1]			1161
	Value1 *<Val1>*	[0..1]	CodeSet		1161
	Value2 *<Val2>*	[0..1]	CodeSet		1161
	FloatingInterestRateTermValue *<FltgIntrstRateTermVal>*	[0..1]			1161
	Value1 *<Val1>*	[0..1]	Quantity	C5	1162

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	Quantity	C5	1162
	FloatingInterestRatePaymentFrequencyUnit <*FltgIntrstRatePmtFrqcyUnit*>	[0..1]			1162
	Value1 <*Val1*>	[0..1]	CodeSet		1162
	Value2 <*Val2*>	[0..1]	CodeSet		1163
	FloatingInterestRatePaymentFrequencyValue <*FltgIntrstRatePmtFrqcyVal*>	[0..1]			1163
	Value1 <*Val1*>	[0..1]	Quantity	C5	1163
	Value2 <*Val2*>	[0..1]	Quantity	C5	1163
	FloatingInterestRateResetFrequencyUnit <*FltgIntrstRateRstFrqcyUnit*>	[0..1]			1164
	Value1 <*Val1*>	[0..1]	CodeSet		1164
	Value2 <*Val2*>	[0..1]	CodeSet		1164
	FloatingInterestRateResetFrequencyValue <*FltgIntrstRateRstFrqcyVal*>	[0..1]			1164
	Value1 <*Val1*>	[1..1]	Quantity	C6	1165
	Value2 <*Val2*>	[1..1]	Quantity	C6	1165
	InterestRateBasisPointSpread <*IntrstRateBsisPtSprd*>	[0..1]			1165
	Value1 <*Val1*>	[1..1]	Quantity	C6	1165
	Value2 <*Val2*>	[1..1]	Quantity	C6	1166
	MarginLoanAmount <*MrgnLnAmt*>	[0..1]			1166
	Value1 <*Val1*>	[0..1]			1166
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1167
	Sign <*Sgn*>	[0..1]	Indicator		1167
	Value2 <*Val2*>	[0..1]			1167
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1167
	Sign <*Sgn*>	[0..1]	Indicator		1168
	PrincipalAmountStartDateAmount <*PrncplAmtStartDtAmt*>	[0..1]			1168
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1168
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1169
	PrincipalAmountMaturityDateAmount <*PrncplAmtMtrtyDtAmt*>	[0..1]			1169
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1169
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1170

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetType *<AsstTp>*	[0..1]			1170
	Security *<Scty>*	[0..*]			1173
	Identification *<Id>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	IdentifierSet		1177
	Value2 *<Val2>*	[0..1]	IdentifierSet		1177
	ClassificationType *<ClssfctnTp>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	IdentifierSet		1177
	Value2 *<Val2>*	[0..1]	IdentifierSet		1177
	Quantity *<Qty>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	Quantity		1178
	Value2 *<Val2>*	[0..1]	Quantity		1178
	NominalValue *<NmnlVal>*	[0..1]			1178
	Value1 *<Val1>*	[0..1]			1178
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1179
	Sign *<Sgn>*	[0..1]	Indicator		1179
	Value2 *<Val2>*	[0..1]			1179
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1179
	Sign *<Sgn>*	[0..1]	Indicator		1180
	Quality *<Qlty>*	[0..1]			1180
	Value1 *<Val1>*	[0..1]	CodeSet		1180
	Value2 *<Val2>*	[0..1]	CodeSet		1181
	Maturity *<Mtrty>*	[0..1]			1181
	Value1 *<Val1>*	[0..1]	Date		1181
	Value2 *<Val2>*	[0..1]	Date		1181
	IssuerIdentifier *<IssrIdr>*	[0..1]			1181
	Value1 *<Val1>*	[0..1]	±		1182
	Value2 *<Val2>*	[0..1]	±		1182
	IssuerCountry *<IssrCtry>*	[0..1]			1182
	Value1 *<Val1>*	[0..1]	CodeSet	C3	1182
	Value2 *<Val2>*	[0..1]	CodeSet	C3	1183
	Type *<Tp>*	[0..*]			1183

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]			1183
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1184
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1184
	Value2 *<Val2>*	[0..1]			1184
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1184
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1184
	UnitPrice *<UnitPric>*	[0..1]			1184
	Value1 *<Val1>*	[0..1]			1185
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1185
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1186
	Sign *<Sgn>*	[0..1]	Indicator		1186
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1186
Or	**Yield** *<Yld>*	[1..1]	Rate		1186
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1187
	Value2 *<Val2>*	[0..1]			1187
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1187
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1187
	Sign *<Sgn>*	[0..1]	Indicator		1188
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1188
Or	**Yield** *<Yld>*	[1..1]	Rate		1188
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1188
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]			1188
	Value1 *<Val1>*	[0..1]	Indicator		1189
	Value2 *<Val2>*	[0..1]	Indicator		1189
	MarketValue *<MktVal>*	[0..1]			1189
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1189
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1190
	AvailableForReuse *<AvlblForReuse>*	[0..1]			1190
	Value1 *<Val1>*	[0..1]	Indicator		1190
	Value2 *<Val2>*	[0..1]	Indicator		1190
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]			1191

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Rate		1191
	Value2 *<Val2>*	[0..1]	Rate		1191
	Commodity *<Cmmdty>*	[0..*]			1191
	Classification *<Clssfctn>*	[0..1]			1192
	Value1 *<Val1>*	[0..1]	±		1193
	Value2 *<Val2>*	[0..1]	±		1199
	Quantity *<Qty>*	[0..1]			1205
	Value1 *<Val1>*	[0..1]	Quantity		1205
	Value2 *<Val2>*	[0..1]	Quantity		1205
	UnitPrice *<UnitPric>*	[0..1]			1206
	Value1 *<Val1>*	[0..1]			1206
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1207
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1207
	Sign *<Sgn>*	[0..1]	Indicator		1207
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1207
Or	**Yield** *<Yld>*	[1..1]	Rate		1208
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1208
	Value2 *<Val2>*	[0..1]			1208
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1208
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1208
	Sign *<Sgn>*	[0..1]	Indicator		1209
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1209
Or	**Yield** *<Yld>*	[1..1]	Rate		1209
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1209
	MarketValue *<MktVal>*	[0..1]			1209
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1210
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1210
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1210
	Value1 *<Val1>*	[0..1]	CodeSet		1211
	Value2 *<Val2>*	[0..1]	CodeSet		1214
	LoanValue *<LnVal>*	[0..1]			1218

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1218
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1219
	FixedRebateReferenceRate <*FxdRbtRefRate*>	[0..1]			1219
	Value1 <*Val1*>	[0..1]	Rate		1219
	Value2 <*Val2*>	[0..1]	Rate		1220
	FloatingRebateReferenceRate <*FltgRbtRefRate*>	[0..1]			1220
	Value1 <*Val1*>	[0..1]			1220
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1220
Or}	**Name** <*Nm*>	[1..1]	Text		1222
	Value2 <*Val2*>	[0..1]			1222
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1223
Or}	**Name** <*Nm*>	[1..1]	Text		1225
	FloatingRebateRateTermUnit <*FltgRbtRateTermUnit*>	[0..1]			1225
	Value1 <*Val1*>	[0..1]	CodeSet		1225
	Value2 <*Val2*>	[0..1]	CodeSet		1225
	FloatingRebateRateTermValue <*FltgRbtRateTermVal*>	[0..1]			1226
	Value1 <*Val1*>	[1..1]	Quantity	C6	1226
	Value2 <*Val2*>	[1..1]	Quantity	C6	1226
	FloatingRebateRatePaymentFrequencyUnit <*FltgRbtRatePmtFrqcyUnit*>	[0..1]			1226
	Value1 <*Val1*>	[0..1]	CodeSet		1227
	Value2 <*Val2*>	[0..1]	CodeSet		1227
	FloatingRebateRatePaymentFrequencyValue <*FltgRbtRatePmtFrqcyVal*>	[0..1]			1227
	Value1 <*Val1*>	[1..1]	Quantity	C6	1227
	Value2 <*Val2*>	[1..1]	Quantity	C6	1228
	FloatingRebateRateResetFrequencyUnit <*FltgRbtRateRstFrqcyUnit*>	[0..1]			1228
	Value1 <*Val1*>	[0..1]	CodeSet		1228
	Value2 <*Val2*>	[0..1]	CodeSet		1228
	FloatingRebateRateResetFrequencyValue <*FltgRbtRateRstFrqcyVal*>	[0..1]			1229
	Value1 <*Val1*>	[1..1]	Quantity	C6	1229

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[1..1]	Quantity	C6	1229
	RebateRateBasisPointSpread *<RbtRateBsisPtSprd>*	[0..1]			1229
	Value1 *<Val1>*	[1..1]	Quantity	C6	1230
	Value2 *<Val2>*	[1..1]	Quantity	C6	1230
	AdjustedRate *<AdjstdRate>*	[0..1]			1230
	Value1 *<Val1>*	[0..1]	Rate		1230
	Value2 *<Val2>*	[0..1]	Rate		1231
	AdjustmentRateDate *<AdjstmntRateDt>*	[0..1]			1231
	Value1 *<Val1>*	[0..1]	Date		1231
	Value2 *<Val2>*	[0..1]	Date		1231
	LendingFee *<LndgFee>*	[0..1]			1231
	Value1 *<Val1>*	[0..1]	Rate		1231
	Value2 *<Val2>*	[0..1]	Rate		1231
	OutstandingLoan *<OutsdngLn>*	[0..1]			1232
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1232
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1232
	ShortMarketValue *<ShrtMktVal>*	[0..1]			1233
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1233
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1233
	LevelType *<LvlTp>*	[0..1]			1234
	Value1 *<Val1>*	[0..1]	CodeSet		1234
	Value2 *<Val2>*	[0..1]	CodeSet		1234
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1234
	Value1 *<Val1>*	[0..1]	CodeSet		1235
	Value2 *<Val2>*	[0..1]	CodeSet		1238
	CollateralMatchingCriteria *<CollMtchgCrit>*	[0..1]			1242
	UncollateralisedFlag *<UncollsdFlg>*	[0..1]			1246
	Value1 *<Val1>*	[0..1]	Indicator		1247
	Value2 *<Val2>*	[0..1]	Indicator		1247
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]			1247
	Value1 *<Val1>*	[0..1]	Indicator		1247

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]	Indicator		1247
	CollateralValueDate *<CollValDt>*	[0..1]			1248
	Value1 *<Val1>*	[0..1]	Date		1248
	Value2 *<Val2>*	[0..1]	Date		1248
	ComponentType *<CmpntTp>*	[0..1]			1248
	Security *<Scty>*	[0..*]			1252
	Identification *<Id>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	IdentifierSet		1255
	Value2 *<Val2>*	[0..1]	IdentifierSet		1255
	ClassificationType *<ClssfctnTp>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	IdentifierSet		1255
	Value2 *<Val2>*	[0..1]	IdentifierSet		1255
	Quantity *<Qty>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	Quantity		1256
	Value2 *<Val2>*	[0..1]	Quantity		1256
	NominalValue *<NmnlVal>*	[0..1]			1256
	Value1 *<Val1>*	[0..1]			1256
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1257
	Sign *<Sgn>*	[0..1]	Indicator		1257
	Value2 *<Val2>*	[0..1]			1257
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1257
	Sign *<Sgn>*	[0..1]	Indicator		1258
	Quality *<Qlty>*	[0..1]			1258
	Value1 *<Val1>*	[0..1]	CodeSet		1258
	Value2 *<Val2>*	[0..1]	CodeSet		1259
	Maturity *<Mtrty>*	[0..1]			1259
	Value1 *<Val1>*	[0..1]	Date		1259
	Value2 *<Val2>*	[0..1]	Date		1259
	IssuerIdentifier *<IssrIdr>*	[0..1]			1259
	Value1 *<Val1>*	[0..1]	±		1260
	Value2 *<Val2>*	[0..1]	±		1260

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IssuerCountry *<IssrCtry>*	[0..1]			1260
	Value1 *<Val1>*	[0..1]	CodeSet	C3	1260
	Value2 *<Val2>*	[0..1]	CodeSet	C3	1261
	Type *<Tp>*	[0..*]			1261
	Value1 *<Val1>*	[0..1]			1261
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1262
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1262
	Value2 *<Val2>*	[0..1]			1262
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1262
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1262
	UnitPrice *<UnitPric>*	[0..1]			1262
	Value1 *<Val1>*	[0..1]			1263
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1263
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1264
	Sign *<Sgn>*	[0..1]	Indicator		1264
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1264
Or	**Yield** *<Yld>*	[1..1]	Rate		1264
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1265
	Value2 *<Val2>*	[0..1]			1265
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1265
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1265
	Sign *<Sgn>*	[0..1]	Indicator		1266
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1266
Or	**Yield** *<Yld>*	[1..1]	Rate		1266
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1266
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]			1266
	Value1 *<Val1>*	[0..1]	Indicator		1267
	Value2 *<Val2>*	[0..1]	Indicator		1267
	MarketValue *<MktVal>*	[0..1]			1267
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1267
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1268

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AvailableForReuse *<AvlblForReuse>*	[0..1]			1268
	Value1 *<Val1>*	[0..1]	Indicator		1268
	Value2 *<Val2>*	[0..1]	Indicator		1268
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]			1269
	Value1 *<Val1>*	[0..1]	Rate		1269
	Value2 *<Val2>*	[0..1]	Rate		1269
	Commodity *<Cmmdty>*	[0..*]			1269
	Classification *<Clssfctn>*	[0..1]			1270
	Value1 *<Val1>*	[0..1]	±		1271
	Value2 *<Val2>*	[0..1]	±		1277
	Quantity *<Qty>*	[0..1]			1283
	Value1 *<Val1>*	[0..1]	Quantity		1283
	Value2 *<Val2>*	[0..1]	Quantity		1283
	UnitPrice *<UnitPric>*	[0..1]			1284
	Value1 *<Val1>*	[0..1]			1284
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1285
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1285
	Sign *<Sgn>*	[0..1]	Indicator		1285
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1285
Or	**Yield** *<Yld>*	[1..1]	Rate		1286
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1286
	Value2 *<Val2>*	[0..1]			1286
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1286
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1286
	Sign *<Sgn>*	[0..1]	Indicator		1287
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1287
Or	**Yield** *<Yld>*	[1..1]	Rate		1287
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1287
	MarketValue *<MktVal>*	[0..1]			1287
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1288
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1288

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1288
	Value1 *<Val1>*	[0..1]	CodeSet		1289
	Value2 *<Val2>*	[0..1]	CodeSet		1292
	Cash *<Csh>*	[0..*]			1296
	Value *<Val>*	[1..1]			1297
	Value1 *<Val1>*	[0..1]			1297
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1297
	Sign *<Sgn>*	[0..1]	Indicator		1298
	Value2 *<Val2>*	[0..1]			1298
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1298
	Sign *<Sgn>*	[0..1]	Indicator		1298
	HaircutOrMargin *<HrcutOrMrgn>*	[1..1]			1299
	Value1 *<Val1>*	[0..1]	Rate		1299
	Value2 *<Val2>*	[0..1]	Rate		1299
	BasketIdentifier *<BsktIdr>*	[0..1]			1299
	Value1 *<Val1>*	[0..1]	±		1299
	Value2 *<Val2>*	[0..1]	±		1300

8.4.1.2.2.4.2.1 Matched <Mtchd>

Presence: [1..1]

Definition: Indication that the reports subject of reconciliation match.

Datatype: "NoReasonCode" on page 1504

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

8.4.1.2.2.4.2.2 NotMatched <NotMtchd>

Presence: [1..1]

Definition: Indication that the reports subject of reconciliation do not match.

NotMatched <NotMtchd> contains the following **ReconciliationResult7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty1 *<CtrPty1>*	[1..1]	±		1117
	Counterparty2 *<CtrPty2>*	[1..1]	±		1117
	MatchingCriteria *<MtchgCrit>*	[1..1]			1118
	CounterpartyMatchingCriteria *<CtrPtyMtchgCrit>*	[0..1]			1131
	ReportingCounterparty *<RptgCtrPty>*	[0..1]			1131
	Value1 *<Val1>*	[0..1]	±		1132
	Value2 *<Val2>*	[0..1]	±		1132
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1132
	Value1 *<Val1>*	[0..1]	±		1133
	Value2 *<Val2>*	[0..1]	±		1133
	CounterpartySide *<CtrPtySd>*	[0..1]			1133
	Value1 *<Val1>*	[0..1]	CodeSet		1133
	Value2 *<Val2>*	[0..1]	CodeSet		1134
	LoanMatchingCriteria *<LnMtchgCrit>*	[0..1]			1134
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]			1143
	Value1 *<Val1>*	[0..1]	Text		1143
	Value2 *<Val2>*	[0..1]	Text		1143
	TerminationDate *<TermntnDt>*	[0..1]			1143
	Value1 *<Val1>*	[0..1]	Date		1143
	Value2 *<Val2>*	[0..1]	Date		1144
	ContractType *<CtrctTp>*	[0..1]			1144
	Value1 *<Val1>*	[0..1]	CodeSet		1144
	Value2 *<Val2>*	[0..1]	CodeSet		1144
	ClearingStatus *<ClrSts>*	[0..1]			1145
	Value1 *<Val1>*	[0..1]	±		1145
	Value2 *<Val2>*	[0..1]	±		1145
	ClearingDateTime *<ClrDtTm>*	[0..1]			1145
	Value1 *<Val1>*	[0..1]	DateTime		1145
	Value2 *<Val2>*	[0..1]	DateTime		1146
	CCP *<CCP>*	[0..1]			1146
	Value1 *<Val1>*	[0..1]	±		1146

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]	±		1146
	TradingVenue *<TradgVn>*	[0..1]			1146
	Value1 *<Val1>*	[0..1]	IdentifierSet		1147
	Value2 *<Val2>*	[0..1]	IdentifierSet		1147
	MasterAgreementType *<MstrAgrmtTp>*	[0..1]			1147
	Value1 *<Val1>*	[0..1]			1147
{Or	**Type** *<Tp>*	[1..1]	CodeSet		1148
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1148
	Value2 *<Val2>*	[0..1]			1148
{Or	**Type** *<Tp>*	[1..1]	CodeSet		1148
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1148
	ExecutingDateTime *<ExctgDtTm>*	[0..1]			1148
	Value1 *<Val1>*	[0..1]	DateTime		1148
	Value2 *<Val2>*	[0..1]	DateTime		1149
	StartDate *<StartDt>*	[0..1]			1149
	Value1 *<Val1>*	[0..1]	Date		1149
	Value2 *<Val2>*	[0..1]	Date		1149
	EndDate *<EndDt>*	[0..1]			1149
	Value1 *<Val1>*	[0..1]	Date		1149
	Value2 *<Val2>*	[0..1]	Date		1149
	MinimumNoticePeriod *<MinNtcePrd>*	[0..1]			1150
	Value1 *<Val1>*	[0..1]	Quantity	C5	1150
	Value2 *<Val2>*	[0..1]	Quantity	C5	1150
	EarliestCallBackDate *<EarlstCallBckDt>*	[0..1]			1150
	Value1 *<Val1>*	[0..1]	Date		1151
	Value2 *<Val2>*	[0..1]	Date		1151
	GeneralCollateral *<GnlColl>*	[0..1]			1151
	Value1 *<Val1>*	[0..1]	CodeSet		1151
	Value2 *<Val2>*	[0..1]	CodeSet		1151
	DeliveryByValue *<DlvryByVal>*	[0..1]			1151
	Value1 *<Val1>*	[0..1]	Indicator		1152

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]	Indicator		1152
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]			1152
	Value1 *<Val1>*	[0..1]	CodeSet		1152
	Value2 *<Val2>*	[0..1]	CodeSet		1153
	OpenTerm *<OpnTerm>*	[0..1]			1153
	Value1 *<Val1>*	[0..1]	Indicator		1153
	Value2 *<Val2>*	[0..1]	Indicator		1153
	TerminationOption *<TermntnOptn>*	[0..1]			1153
	Value1 *<Val1>*	[0..1]	CodeSet		1154
	Value2 *<Val2>*	[0..1]	CodeSet		1154
	FixedInterestRate *<FxdIntrstRate>*	[0..1]			1154
	Value1 *<Val1>*	[0..1]	Rate		1154
	Value2 *<Val2>*	[0..1]	Rate		1155
	DayCountBasis *<DayCntBsis>*	[0..1]			1155
	Value1 *<Val1>*	[0..1]	±		1155
	Value2 *<Val2>*	[0..1]	±		1155
	FloatingInterestReferenceRate *<FltgIntrstRefRate>*	[0..1]			1155
	Value1 *<Val1>*	[0..1]			1156
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1156
Or}	**Name** *<Nm>*	[1..1]	Text		1158
	Value2 *<Val2>*	[0..1]			1158
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1158
Or}	**Name** *<Nm>*	[1..1]	Text		1160
	FloatingInterestRateTermUnit *<FltgIntrstRateTermUnit>*	[0..1]			1161
	Value1 *<Val1>*	[0..1]	CodeSet		1161
	Value2 *<Val2>*	[0..1]	CodeSet		1161
	FloatingInterestRateTermValue *<FltgIntrstRateTermVal>*	[0..1]			1161
	Value1 *<Val1>*	[0..1]	Quantity	C5	1162
	Value2 *<Val2>*	[0..1]	Quantity	C5	1162
	FloatingInterestRatePaymentFrequencyUnit *<FltgIntrstRatePmtFrqcyUnit>*	[0..1]			1162

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		1162
	Value2 *<Val2>*	[0..1]	CodeSet		1163
	FloatingInterestRatePaymentFrequencyValue *<FltgIntrstRatePmtFrqcyVal>*	[0..1]			1163
	Value1 *<Val1>*	[0..1]	Quantity	C5	1163
	Value2 *<Val2>*	[0..1]	Quantity	C5	1163
	FloatingInterestRateResetFrequencyUnit *<FltgIntrstRateRstFrqcyUnit>*	[0..1]			1164
	Value1 *<Val1>*	[0..1]	CodeSet		1164
	Value2 *<Val2>*	[0..1]	CodeSet		1164
	FloatingInterestRateResetFrequencyValue *<FltgIntrstRateRstFrqcyVal>*	[0..1]			1164
	Value1 *<Val1>*	[1..1]	Quantity	C6	1165
	Value2 *<Val2>*	[1..1]	Quantity	C6	1165
	InterestRateBasisPointSpread *<IntrstRateBsisPtSprd>*	[0..1]			1165
	Value1 *<Val1>*	[1..1]	Quantity	C6	1165
	Value2 *<Val2>*	[1..1]	Quantity	C6	1166
	MarginLoanAmount *<MrgnLnAmt>*	[0..1]			1166
	Value1 *<Val1>*	[0..1]			1166
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1167
	Sign *<Sgn>*	[0..1]	Indicator		1167
	Value2 *<Val2>*	[0..1]			1167
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1167
	Sign *<Sgn>*	[0..1]	Indicator		1168
	PrincipalAmountStartDateAmount *<PrncplAmtStartDtAmt>*	[0..1]			1168
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1168
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1169
	PrincipalAmountMaturityDateAmount *<PrncplAmtMtrtyDtAmt>*	[0..1]			1169
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1169
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1170
	AssetType *<AsstTp>*	[0..1]			1170
	Security *<Scty>*	[0..*]			1173

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	IdentifierSet		1177
	Value2 *<Val2>*	[0..1]	IdentifierSet		1177
	ClassificationType *<ClssfctnTp>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	IdentifierSet		1177
	Value2 *<Val2>*	[0..1]	IdentifierSet		1177
	Quantity *<Qty>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	Quantity		1178
	Value2 *<Val2>*	[0..1]	Quantity		1178
	NominalValue *<NmnlVal>*	[0..1]			1178
	Value1 *<Val1>*	[0..1]			1178
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1179
	Sign *<Sgn>*	[0..1]	Indicator		1179
	Value2 *<Val2>*	[0..1]			1179
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1179
	Sign *<Sgn>*	[0..1]	Indicator		1180
	Quality *<Qlty>*	[0..1]			1180
	Value1 *<Val1>*	[0..1]	CodeSet		1180
	Value2 *<Val2>*	[0..1]	CodeSet		1181
	Maturity *<Mtrty>*	[0..1]			1181
	Value1 *<Val1>*	[0..1]	Date		1181
	Value2 *<Val2>*	[0..1]	Date		1181
	IssuerIdentifier *<IssrIdr>*	[0..1]			1181
	Value1 *<Val1>*	[0..1]	±		1182
	Value2 *<Val2>*	[0..1]	±		1182
	IssuerCountry *<IssrCtry>*	[0..1]			1182
	Value1 *<Val1>*	[0..1]	CodeSet	C3	1182
	Value2 *<Val2>*	[0..1]	CodeSet	C3	1183
	Type *<Tp>*	[0..*]			1183
	Value1 *<Val1>*	[0..1]			1183
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1184

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1184
	Value2 *<Val2>*	[0..1]			1184
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1184
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1184
	UnitPrice *<UnitPric>*	[0..1]			1184
	Value1 *<Val1>*	[0..1]			1185
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1185
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1186
	Sign *<Sgn>*	[0..1]	Indicator		1186
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1186
Or	**Yield** *<Yld>*	[1..1]	Rate		1186
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1187
	Value2 *<Val2>*	[0..1]			1187
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1187
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1187
	Sign *<Sgn>*	[0..1]	Indicator		1188
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1188
Or	**Yield** *<Yld>*	[1..1]	Rate		1188
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1188
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]			1188
	Value1 *<Val1>*	[0..1]	Indicator		1189
	Value2 *<Val2>*	[0..1]	Indicator		1189
	MarketValue *<MktVal>*	[0..1]			1189
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1189
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1190
	AvailableForReuse *<AvlblForReuse>*	[0..1]			1190
	Value1 *<Val1>*	[0..1]	Indicator		1190
	Value2 *<Val2>*	[0..1]	Indicator		1190
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]			1191
	Value1 *<Val1>*	[0..1]	Rate		1191
	Value2 *<Val2>*	[0..1]	Rate		1191

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..*]			1191
	Classification <Clssfctn>	[0..1]			1192
	Value1 <Val1>	[0..1]	±		1193
	Value2 <Val2>	[0..1]	±		1199
	Quantity <Qty>	[0..1]			1205
	Value1 <Val1>	[0..1]	Quantity		1205
	Value2 <Val2>	[0..1]	Quantity		1205
	UnitPrice <UnitPric>	[0..1]			1206
	Value1 <Val1>	[0..1]			1206
{Or	**MonetaryValue** <MntryVal>	[1..1]			1207
	Amount <Amt>	[1..1]	Amount	C1, C4	1207
	Sign <Sgn>	[0..1]	Indicator		1207
Or	**Percentage** <Pctg>	[1..1]	Rate		1207
Or	**Yield** <Yld>	[1..1]	Rate		1208
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		1208
	Value2 <Val2>	[0..1]			1208
{Or	**MonetaryValue** <MntryVal>	[1..1]			1208
	Amount <Amt>	[1..1]	Amount	C1, C4	1208
	Sign <Sgn>	[0..1]	Indicator		1209
Or	**Percentage** <Pctg>	[1..1]	Rate		1209
Or	**Yield** <Yld>	[1..1]	Rate		1209
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		1209
	MarketValue <MktVal>	[0..1]			1209
	Value1 <Val1>	[0..1]	Amount	C1, C4	1210
	Value2 <Val2>	[0..1]	Amount	C1, C4	1210
	UnitOfMeasure <UnitOfMeasr>	[0..1]			1210
	Value1 <Val1>	[0..1]	CodeSet		1211
	Value2 <Val2>	[0..1]	CodeSet		1214
	LoanValue <LnVal>	[0..1]			1218
	Value1 <Val1>	[0..1]	Amount	C1, C4	1218
	Value2 <Val2>	[0..1]	Amount	C1, C4	1219

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FixedRebateReferenceRate <*FxdRbtRefRate*>	[0..1]			1219
	Value1 <*Val1*>	[0..1]	Rate		1219
	Value2 <*Val2*>	[0..1]	Rate		1220
	FloatingRebateReferenceRate <*FltgRbtRefRate*>	[0..1]			1220
	Value1 <*Val1*>	[0..1]			1220
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1220
Or}	**Name** <*Nm*>	[1..1]	Text		1222
	Value2 <*Val2*>	[0..1]			1222
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1223
Or}	**Name** <*Nm*>	[1..1]	Text		1225
	FloatingRebateRateTermUnit <*FltgRbtRateTermUnit*>	[0..1]			1225
	Value1 <*Val1*>	[0..1]	CodeSet		1225
	Value2 <*Val2*>	[0..1]	CodeSet		1225
	FloatingRebateRateTermValue <*FltgRbtRateTermVal*>	[0..1]			1226
	Value1 <*Val1*>	[1..1]	Quantity	C6	1226
	Value2 <*Val2*>	[1..1]	Quantity	C6	1226
	FloatingRebateRatePaymentFrequencyUnit <*FltgRbtRatePmtFrqcyUnit*>	[0..1]			1226
	Value1 <*Val1*>	[0..1]	CodeSet		1227
	Value2 <*Val2*>	[0..1]	CodeSet		1227
	FloatingRebateRatePaymentFrequencyValue <*FltgRbtRatePmtFrqcyVal*>	[0..1]			1227
	Value1 <*Val1*>	[1..1]	Quantity	C6	1227
	Value2 <*Val2*>	[1..1]	Quantity	C6	1228
	FloatingRebateRateResetFrequencyUnit <*FltgRbtRateRstFrqcyUnit*>	[0..1]			1228
	Value1 <*Val1*>	[0..1]	CodeSet		1228
	Value2 <*Val2*>	[0..1]	CodeSet		1228
	FloatingRebateRateResetFrequencyValue <*FltgRbtRateRstFrqcyVal*>	[0..1]			1229
	Value1 <*Val1*>	[1..1]	Quantity	C6	1229
	Value2 <*Val2*>	[1..1]	Quantity	C6	1229
	RebateRateBasisPointSpread <*RbtRateBsisPtSprd*>	[0..1]			1229

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[1..1]	Quantity	C6	1230
	Value2 *<Val2>*	[1..1]	Quantity	C6	1230
	AdjustedRate *<AdjstdRate>*	[0..1]			1230
	Value1 *<Val1>*	[0..1]	Rate		1230
	Value2 *<Val2>*	[0..1]	Rate		1231
	AdjustmentRateDate *<AdjstmntRateDt>*	[0..1]			1231
	Value1 *<Val1>*	[0..1]	Date		1231
	Value2 *<Val2>*	[0..1]	Date		1231
	LendingFee *<LndgFee>*	[0..1]			1231
	Value1 *<Val1>*	[0..1]	Rate		1231
	Value2 *<Val2>*	[0..1]	Rate		1231
	OutstandingLoan *<OutsdngLn>*	[0..1]			1232
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1232
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1232
	ShortMarketValue *<ShrtMktVal>*	[0..1]			1233
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1233
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1233
	LevelType *<LvlTp>*	[0..1]			1234
	Value1 *<Val1>*	[0..1]	CodeSet		1234
	Value2 *<Val2>*	[0..1]	CodeSet		1234
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1234
	Value1 *<Val1>*	[0..1]	CodeSet		1235
	Value2 *<Val2>*	[0..1]	CodeSet		1238
	CollateralMatchingCriteria *<CollMtchgCrit>*	[0..1]			1242
	UncollateralisedFlag *<UncollsdFlg>*	[0..1]			1246
	Value1 *<Val1>*	[0..1]	Indicator		1247
	Value2 *<Val2>*	[0..1]	Indicator		1247
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]			1247
	Value1 *<Val1>*	[0..1]	Indicator		1247
	Value2 *<Val2>*	[0..1]	Indicator		1247
	CollateralValueDate *<CollValDt>*	[0..1]			1248

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		1248
	Value2 <*Val2*>	[0..1]	Date		1248
	ComponentType <*CmpntTp*>	[0..1]			1248
	Security <*Scty*>	[0..*]			1252
	Identification <*Id*>	[0..1]			1255
	Value1 <*Val1*>	[0..1]	IdentifierSet		1255
	Value2 <*Val2*>	[0..1]	IdentifierSet		1255
	ClassificationType <*ClssfctnTp*>	[0..1]			1255
	Value1 <*Val1*>	[0..1]	IdentifierSet		1255
	Value2 <*Val2*>	[0..1]	IdentifierSet		1255
	Quantity <*Qty*>	[0..1]			1255
	Value1 <*Val1*>	[0..1]	Quantity		1256
	Value2 <*Val2*>	[0..1]	Quantity		1256
	NominalValue <*NmnlVal*>	[0..1]			1256
	Value1 <*Val1*>	[0..1]			1256
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1257
	Sign <*Sgn*>	[0..1]	Indicator		1257
	Value2 <*Val2*>	[0..1]			1257
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1257
	Sign <*Sgn*>	[0..1]	Indicator		1258
	Quality <*Qlty*>	[0..1]			1258
	Value1 <*Val1*>	[0..1]	CodeSet		1258
	Value2 <*Val2*>	[0..1]	CodeSet		1259
	Maturity <*Mtrty*>	[0..1]			1259
	Value1 <*Val1*>	[0..1]	Date		1259
	Value2 <*Val2*>	[0..1]	Date		1259
	IssuerIdentifier <*IssrIdr*>	[0..1]			1259
	Value1 <*Val1*>	[0..1]	±		1260
	Value2 <*Val2*>	[0..1]	±		1260
	IssuerCountry <*IssrCtry*>	[0..1]			1260
	Value1 <*Val1*>	[0..1]	CodeSet	C3	1260

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	CodeSet	C3	1261
	Type <*Tp*>	[0..*]			1261
	Value1 <*Val1*>	[0..1]			1261
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1262
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1262
	Value2 <*Val2*>	[0..1]			1262
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1262
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1262
	UnitPrice <*UnitPric*>	[0..1]			1262
	Value1 <*Val1*>	[0..1]			1263
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1263
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1264
	Sign <*Sgn*>	[0..1]	Indicator		1264
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1264
Or	**Yield** <*Yld*>	[1..1]	Rate		1264
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1265
	Value2 <*Val2*>	[0..1]			1265
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1265
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1265
	Sign <*Sgn*>	[0..1]	Indicator		1266
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1266
Or	**Yield** <*Yld*>	[1..1]	Rate		1266
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1266
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]			1266
	Value1 <*Val1*>	[0..1]	Indicator		1267
	Value2 <*Val2*>	[0..1]	Indicator		1267
	MarketValue <*MktVal*>	[0..1]			1267
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1267
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1268
	AvailableForReuse <*AvlblForReuse*>	[0..1]			1268
	Value1 <*Val1*>	[0..1]	Indicator		1268

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	Indicator		1268
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]			1269
	Value1 <*Val1*>	[0..1]	Rate		1269
	Value2 <*Val2*>	[0..1]	Rate		1269
	Commodity <*Cmmdty*>	[0..*]			1269
	Classification <*Clssfctn*>	[0..1]			1270
	Value1 <*Val1*>	[0..1]	±		1271
	Value2 <*Val2*>	[0..1]	±		1277
	Quantity <*Qty*>	[0..1]			1283
	Value1 <*Val1*>	[0..1]	Quantity		1283
	Value2 <*Val2*>	[0..1]	Quantity		1283
	UnitPrice <*UnitPric*>	[0..1]			1284
	Value1 <*Val1*>	[0..1]			1284
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1285
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1285
	Sign <*Sgn*>	[0..1]	Indicator		1285
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1285
Or	**Yield** <*Yld*>	[1..1]	Rate		1286
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1286
	Value2 <*Val2*>	[0..1]			1286
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1286
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1286
	Sign <*Sgn*>	[0..1]	Indicator		1287
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1287
Or	**Yield** <*Yld*>	[1..1]	Rate		1287
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1287
	MarketValue <*MktVal*>	[0..1]			1287
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1288
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1288
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1288
	Value1 <*Val1*>	[0..1]	CodeSet		1289

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	CodeSet		1292
	Cash <*Csh*>	[0..*]			1296
	Value <*Val*>	[1..1]			1297
	Value1 <*Val1*>	[0..1]			1297
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1297
	Sign <*Sgn*>	[0..1]	Indicator		1298
	Value2 <*Val2*>	[0..1]			1298
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1298
	Sign <*Sgn*>	[0..1]	Indicator		1298
	HaircutOrMargin <*HrcutOrMrgn*>	[1..1]			1299
	Value1 <*Val1*>	[0..1]	Rate		1299
	Value2 <*Val2*>	[0..1]	Rate		1299
	BasketIdentifier <*BsktIdr*>	[0..1]			1299
	Value1 <*Val1*>	[0..1]	±		1299
	Value2 <*Val2*>	[0..1]	±		1300

8.4.1.2.2.4.2.2.1 Counterparty1 <CtrPty1>

Presence: [1..1]

Definition: First side of the contract that needs to be matched.

Counterparty1 <CtrPty1> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

8.4.1.2.2.4.2.2.2 Counterparty2 <CtrPty2>

Presence: [1..1]

Definition: Second side of the contract that needs to be matched.

Counterparty2 <CtrPty2> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		1436
Or	ClientIdentification *<ClntId>*	[1..1]	Text		1436
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	1436

8.4.1.2.2.4.2.2.3 MatchingCriteria <MtchgCrit>

Presence: [1..1]

Definition: Criteria used to match the sides of the contract.

MatchingCriteria <MtchgCrit> contains the following **MatchingCriteria7** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CounterpartyMatchingCriteria *<CtrPtyMtchgCrit>*	[0..1]			1131
	ReportingCounterparty *<RptgCtrPty>*	[0..1]			1131
	Value1 *<Val1>*	[0..1]	±		1132
	Value2 *<Val2>*	[0..1]	±		1132
	OtherCounterparty *<OthrCtrPty>*	[0..1]			1132
	Value1 *<Val1>*	[0..1]	±		1133
	Value2 *<Val2>*	[0..1]	±		1133
	CounterpartySide *<CtrPtySd>*	[0..1]			1133
	Value1 *<Val1>*	[0..1]	CodeSet		1133
	Value2 *<Val2>*	[0..1]	CodeSet		1134
	LoanMatchingCriteria *<LnMtchgCrit>*	[0..1]			1134
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]			1143
	Value1 *<Val1>*	[0..1]	Text		1143
	Value2 *<Val2>*	[0..1]	Text		1143
	TerminationDate *<TermntnDt>*	[0..1]			1143
	Value1 *<Val1>*	[0..1]	Date		1143
	Value2 *<Val2>*	[0..1]	Date		1144
	ContractType *<CtrctTp>*	[0..1]			1144
	Value1 *<Val1>*	[0..1]	CodeSet		1144
	Value2 *<Val2>*	[0..1]	CodeSet		1144
	ClearingStatus *<ClrSts>*	[0..1]			1145
	Value1 *<Val1>*	[0..1]	±		1145
	Value2 *<Val2>*	[0..1]	±		1145
	ClearingDateTime *<ClrDtTm>*	[0..1]			1145
	Value1 *<Val1>*	[0..1]	DateTime		1145
	Value2 *<Val2>*	[0..1]	DateTime		1146
	CCP *<CCP>*	[0..1]			1146
	Value1 *<Val1>*	[0..1]	±		1146
	Value2 *<Val2>*	[0..1]	±		1146
	TradingVenue *<TradgVn>*	[0..1]			1146
	Value1 *<Val1>*	[0..1]	IdentifierSet		1147

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <Val2>	[0..1]	IdentifierSet		1147
	MasterAgreementType <MstrAgrmtTp>	[0..1]			1147
	Value1 <Val1>	[0..1]			1147
{Or	**Type** <Tp>	[1..1]	CodeSet		1148
Or}	**Proprietary** <Prtry>	[1..1]	Text		1148
	Value2 <Val2>	[0..1]			1148
{Or	**Type** <Tp>	[1..1]	CodeSet		1148
Or}	**Proprietary** <Prtry>	[1..1]	Text		1148
	ExecutingDateTime <ExctgDtTm>	[0..1]			1148
	Value1 <Val1>	[0..1]	DateTime		1148
	Value2 <Val2>	[0..1]	DateTime		1149
	StartDate <StartDt>	[0..1]			1149
	Value1 <Val1>	[0..1]	Date		1149
	Value2 <Val2>	[0..1]	Date		1149
	EndDate <EndDt>	[0..1]			1149
	Value1 <Val1>	[0..1]	Date		1149
	Value2 <Val2>	[0..1]	Date		1149
	MinimumNoticePeriod <MinNtcePrd>	[0..1]			1150
	Value1 <Val1>	[0..1]	Quantity	C5	1150
	Value2 <Val2>	[0..1]	Quantity	C5	1150
	EarliestCallBackDate <EarlstCallBckDt>	[0..1]			1150
	Value1 <Val1>	[0..1]	Date		1151
	Value2 <Val2>	[0..1]	Date		1151
	GeneralCollateral <GnlColl>	[0..1]			1151
	Value1 <Val1>	[0..1]	CodeSet		1151
	Value2 <Val2>	[0..1]	CodeSet		1151
	DeliveryByValue <DlvryByVal>	[0..1]			1151
	Value1 <Val1>	[0..1]	Indicator		1152
	Value2 <Val2>	[0..1]	Indicator		1152
	CollateralDeliveryMethod <CollDlvryMtd>	[0..1]			1152
	Value1 <Val1>	[0..1]	CodeSet		1152

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]	CodeSet		1153
	OpenTerm *<OpnTerm>*	[0..1]			1153
	Value1 *<Val1>*	[0..1]	Indicator		1153
	Value2 *<Val2>*	[0..1]	Indicator		1153
	TerminationOption *<TermntnOptn>*	[0..1]			1153
	Value1 *<Val1>*	[0..1]	CodeSet		1154
	Value2 *<Val2>*	[0..1]	CodeSet		1154
	FixedInterestRate *<FxdIntrstRate>*	[0..1]			1154
	Value1 *<Val1>*	[0..1]	Rate		1154
	Value2 *<Val2>*	[0..1]	Rate		1155
	DayCountBasis *<DayCntBsis>*	[0..1]			1155
	Value1 *<Val1>*	[0..1]	±		1155
	Value2 *<Val2>*	[0..1]	±		1155
	FloatingInterestReferenceRate *<FltgIntrstRefRate>*	[0..1]			1155
	Value1 *<Val1>*	[0..1]			1156
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1156
Or}	**Name** *<Nm>*	[1..1]	Text		1158
	Value2 *<Val2>*	[0..1]			1158
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1158
Or}	**Name** *<Nm>*	[1..1]	Text		1160
	FloatingInterestRateTermUnit *<FltgIntrstRateTermUnit>*	[0..1]			1161
	Value1 *<Val1>*	[0..1]	CodeSet		1161
	Value2 *<Val2>*	[0..1]	CodeSet		1161
	FloatingInterestRateTermValue *<FltgIntrstRateTermVal>*	[0..1]			1161
	Value1 *<Val1>*	[0..1]	Quantity	C5	1162
	Value2 *<Val2>*	[0..1]	Quantity	C5	1162
	FloatingInterestRatePaymentFrequencyUnit *<FltgIntrstRatePmtFrqcyUnit>*	[0..1]			1162
	Value1 *<Val1>*	[0..1]	CodeSet		1162
	Value2 *<Val2>*	[0..1]	CodeSet		1163
	FloatingInterestRatePaymentFrequencyValue *<FltgIntrstRatePmtFrqcyVal>*	[0..1]			1163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	Quantity	C5	1163
	Value2 <Val2>	[0..1]	Quantity	C5	1163
	FloatingInterestRateResetFrequencyUnit <FltgIntrstRateRstFrqcyUnit>	[0..1]			1164
	Value1 <Val1>	[0..1]	CodeSet		1164
	Value2 <Val2>	[0..1]	CodeSet		1164
	FloatingInterestRateResetFrequencyValue <FltgIntrstRateRstFrqcyVal>	[0..1]			1164
	Value1 <Val1>	[1..1]	Quantity	C6	1165
	Value2 <Val2>	[1..1]	Quantity	C6	1165
	InterestRateBasisPointSpread <IntrstRateBsisPtSprd>	[0..1]			1165
	Value1 <Val1>	[1..1]	Quantity	C6	1165
	Value2 <Val2>	[1..1]	Quantity	C6	1166
	MarginLoanAmount <MrgnLnAmt>	[0..1]			1166
	Value1 <Val1>	[0..1]			1166
	Amount <Amt>	[1..1]	Amount	C1, C4	1167
	Sign <Sgn>	[0..1]	Indicator		1167
	Value2 <Val2>	[0..1]			1167
	Amount <Amt>	[1..1]	Amount	C1, C4	1167
	Sign <Sgn>	[0..1]	Indicator		1168
	PrincipalAmountStartDateAmount <PrncplAmtStartDtAmt>	[0..1]			1168
	Value1 <Val1>	[0..1]	Amount	C1, C4	1168
	Value2 <Val2>	[0..1]	Amount	C1, C4	1169
	PrincipalAmountMaturityDateAmount <PrncplAmtMtrtyDtAmt>	[0..1]			1169
	Value1 <Val1>	[0..1]	Amount	C1, C4	1169
	Value2 <Val2>	[0..1]	Amount	C1, C4	1170
	AssetType <AsstTp>	[0..1]			1170
	Security <Scty>	[0..*]			1173
	Identification <Id>	[0..1]			1177
	Value1 <Val1>	[0..1]	IdentifierSet		1177
	Value2 <Val2>	[0..1]	IdentifierSet		1177

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassificationType <*ClssfctnTp*>	[0..1]			1177
	Value1 <*Val1*>	[0..1]	IdentifierSet		1177
	Value2 <*Val2*>	[0..1]	IdentifierSet		1177
	Quantity <*Qty*>	[0..1]			1177
	Value1 <*Val1*>	[0..1]	Quantity		1178
	Value2 <*Val2*>	[0..1]	Quantity		1178
	NominalValue <*NmnlVal*>	[0..1]			1178
	Value1 <*Val1*>	[0..1]			1178
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1179
	Sign <*Sgn*>	[0..1]	Indicator		1179
	Value2 <*Val2*>	[0..1]			1179
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1179
	Sign <*Sgn*>	[0..1]	Indicator		1180
	Quality <*Qlty*>	[0..1]			1180
	Value1 <*Val1*>	[0..1]	CodeSet		1180
	Value2 <*Val2*>	[0..1]	CodeSet		1181
	Maturity <*Mtrty*>	[0..1]			1181
	Value1 <*Val1*>	[0..1]	Date		1181
	Value2 <*Val2*>	[0..1]	Date		1181
	IssuerIdentifier <*IssrIdr*>	[0..1]			1181
	Value1 <*Val1*>	[0..1]	±		1182
	Value2 <*Val2*>	[0..1]	±		1182
	IssuerCountry <*IssrCtry*>	[0..1]			1182
	Value1 <*Val1*>	[0..1]	CodeSet	C3	1182
	Value2 <*Val2*>	[0..1]	CodeSet	C3	1183
	Type <*Tp*>	[0..*]			1183
	Value1 <*Val1*>	[0..1]			1183
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1184
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1184
	Value2 <*Val2*>	[0..1]			1184
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1184

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1184
	UnitPrice *<UnitPric>*	[0..1]			1184
	Value1 *<Val1>*	[0..1]			1185
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1185
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1186
	Sign *<Sgn>*	[0..1]	Indicator		1186
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1186
Or	**Yield** *<Yld>*	[1..1]	Rate		1186
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1187
	Value2 *<Val2>*	[0..1]			1187
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1187
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1187
	Sign *<Sgn>*	[0..1]	Indicator		1188
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1188
Or	**Yield** *<Yld>*	[1..1]	Rate		1188
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1188
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]			1188
	Value1 *<Val1>*	[0..1]	Indicator		1189
	Value2 *<Val2>*	[0..1]	Indicator		1189
	MarketValue *<MktVal>*	[0..1]			1189
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1189
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1190
	AvailableForReuse *<AvlblForReuse>*	[0..1]			1190
	Value1 *<Val1>*	[0..1]	Indicator		1190
	Value2 *<Val2>*	[0..1]	Indicator		1190
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]			1191
	Value1 *<Val1>*	[0..1]	Rate		1191
	Value2 *<Val2>*	[0..1]	Rate		1191
	Commodity *<Cmmdty>*	[0..*]			1191
	Classification *<Clssfctn>*	[0..1]			1192
	Value1 *<Val1>*	[0..1]	±		1193

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]	±		1199
	Quantity *<Qty>*	[0..1]			1205
	Value1 *<Val1>*	[0..1]	Quantity		1205
	Value2 *<Val2>*	[0..1]	Quantity		1205
	UnitPrice *<UnitPric>*	[0..1]			1206
	Value1 *<Val1>*	[0..1]			1206
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1207
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1207
	Sign *<Sgn>*	[0..1]	Indicator		1207
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1207
Or	**Yield** *<Yld>*	[1..1]	Rate		1208
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1208
	Value2 *<Val2>*	[0..1]			1208
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1208
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1208
	Sign *<Sgn>*	[0..1]	Indicator		1209
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1209
Or	**Yield** *<Yld>*	[1..1]	Rate		1209
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1209
	MarketValue *<MktVal>*	[0..1]			1209
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1210
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1210
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1210
	Value1 *<Val1>*	[0..1]	CodeSet		1211
	Value2 *<Val2>*	[0..1]	CodeSet		1214
	LoanValue *<LnVal>*	[0..1]			1218
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1218
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1219
	FixedRebateReferenceRate *<FxdRbtRefRate>*	[0..1]			1219
	Value1 *<Val1>*	[0..1]	Rate		1219
	Value2 *<Val2>*	[0..1]	Rate		1220

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FloatingRebateReferenceRate *<FltgRbtRefRate>*	[0..1]			1220
	Value1 *<Val1>*	[0..1]			1220
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1220
Or}	**Name** *<Nm>*	[1..1]	Text		1222
	Value2 *<Val2>*	[0..1]			1222
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1223
Or}	**Name** *<Nm>*	[1..1]	Text		1225
	FloatingRebateRateTermUnit *<FltgRbtRateTermUnit>*	[0..1]			1225
	Value1 *<Val1>*	[0..1]	CodeSet		1225
	Value2 *<Val2>*	[0..1]	CodeSet		1225
	FloatingRebateRateTermValue *<FltgRbtRateTermVal>*	[0..1]			1226
	Value1 *<Val1>*	[1..1]	Quantity	C6	1226
	Value2 *<Val2>*	[1..1]	Quantity	C6	1226
	FloatingRebateRatePaymentFrequencyUnit *<FltgRbtRatePmtFrqcyUnit>*	[0..1]			1226
	Value1 *<Val1>*	[0..1]	CodeSet		1227
	Value2 *<Val2>*	[0..1]	CodeSet		1227
	FloatingRebateRatePaymentFrequencyValue *<FltgRbtRatePmtFrqcyVal>*	[0..1]			1227
	Value1 *<Val1>*	[1..1]	Quantity	C6	1227
	Value2 *<Val2>*	[1..1]	Quantity	C6	1228
	FloatingRebateRateResetFrequencyUnit *<FltgRbtRateRstFrqcyUnit>*	[0..1]			1228
	Value1 *<Val1>*	[0..1]	CodeSet		1228
	Value2 *<Val2>*	[0..1]	CodeSet		1228
	FloatingRebateRateResetFrequencyValue *<FltgRbtRateRstFrqcyVal>*	[0..1]			1229
	Value1 *<Val1>*	[1..1]	Quantity	C6	1229
	Value2 *<Val2>*	[1..1]	Quantity	C6	1229
	RebateRateBasisPointSpread *<RbtRateBsisPtSprd>*	[0..1]			1229
	Value1 *<Val1>*	[1..1]	Quantity	C6	1230
	Value2 *<Val2>*	[1..1]	Quantity	C6	1230
	AdjustedRate *<AdjstdRate>*	[0..1]			1230

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Rate		1230
	Value2 *<Val2>*	[0..1]	Rate		1231
	AdjustmentRateDate *<AdjstmntRateDt>*	[0..1]			1231
	Value1 *<Val1>*	[0..1]	Date		1231
	Value2 *<Val2>*	[0..1]	Date		1231
	LendingFee *<LndgFee>*	[0..1]			1231
	Value1 *<Val1>*	[0..1]	Rate		1231
	Value2 *<Val2>*	[0..1]	Rate		1231
	OutstandingLoan *<OutsdngLn>*	[0..1]			1232
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1232
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1232
	ShortMarketValue *<ShrtMktVal>*	[0..1]			1233
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1233
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1233
	LevelType *<LvlTp>*	[0..1]			1234
	Value1 *<Val1>*	[0..1]	CodeSet		1234
	Value2 *<Val2>*	[0..1]	CodeSet		1234
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1234
	Value1 *<Val1>*	[0..1]	CodeSet		1235
	Value2 *<Val2>*	[0..1]	CodeSet		1238
	CollateralMatchingCriteria *<CollMtchgCrit>*	[0..1]			1242
	UncollateralisedFlag *<UncollsdFlg>*	[0..1]			1246
	Value1 *<Val1>*	[0..1]	Indicator		1247
	Value2 *<Val2>*	[0..1]	Indicator		1247
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]			1247
	Value1 *<Val1>*	[0..1]	Indicator		1247
	Value2 *<Val2>*	[0..1]	Indicator		1247
	CollateralValueDate *<CollValDt>*	[0..1]			1248
	Value1 *<Val1>*	[0..1]	Date		1248
	Value2 *<Val2>*	[0..1]	Date		1248
	ComponentType *<CmpntTp>*	[0..1]			1248

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]			1252
	Identification <*Id*>	[0..1]			1255
	Value1 <*Val1*>	[0..1]	IdentifierSet		1255
	Value2 <*Val2*>	[0..1]	IdentifierSet		1255
	ClassificationType <*ClssfctnTp*>	[0..1]			1255
	Value1 <*Val1*>	[0..1]	IdentifierSet		1255
	Value2 <*Val2*>	[0..1]	IdentifierSet		1255
	Quantity <*Qty*>	[0..1]			1255
	Value1 <*Val1*>	[0..1]	Quantity		1256
	Value2 <*Val2*>	[0..1]	Quantity		1256
	NominalValue <*NmnlVal*>	[0..1]			1256
	Value1 <*Val1*>	[0..1]			1256
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1257
	Sign <*Sgn*>	[0..1]	Indicator		1257
	Value2 <*Val2*>	[0..1]			1257
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1257
	Sign <*Sgn*>	[0..1]	Indicator		1258
	Quality <*Qlty*>	[0..1]			1258
	Value1 <*Val1*>	[0..1]	CodeSet		1258
	Value2 <*Val2*>	[0..1]	CodeSet		1259
	Maturity <*Mtrty*>	[0..1]			1259
	Value1 <*Val1*>	[0..1]	Date		1259
	Value2 <*Val2*>	[0..1]	Date		1259
	IssuerIdentifier <*IssrIdr*>	[0..1]			1259
	Value1 <*Val1*>	[0..1]	±		1260
	Value2 <*Val2*>	[0..1]	±		1260
	IssuerCountry <*IssrCtry*>	[0..1]			1260
	Value1 <*Val1*>	[0..1]	CodeSet	C3	1260
	Value2 <*Val2*>	[0..1]	CodeSet	C3	1261
	Type <*Tp*>	[0..*]			1261
	Value1 <*Val1*>	[0..1]			1261

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1262
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1262
	Value2 *<Val2>*	[0..1]			1262
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1262
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1262
	UnitPrice *<UnitPric>*	[0..1]			1262
	Value1 *<Val1>*	[0..1]			1263
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1263
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1264
	Sign *<Sgn>*	[0..1]	Indicator		1264
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1264
Or	**Yield** *<Yld>*	[1..1]	Rate		1264
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1265
	Value2 *<Val2>*	[0..1]			1265
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1265
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1265
	Sign *<Sgn>*	[0..1]	Indicator		1266
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1266
Or	**Yield** *<Yld>*	[1..1]	Rate		1266
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1266
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]			1266
	Value1 *<Val1>*	[0..1]	Indicator		1267
	Value2 *<Val2>*	[0..1]	Indicator		1267
	MarketValue *<MktVal>*	[0..1]			1267
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1267
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1268
	AvailableForReuse *<AvlblForReuse>*	[0..1]			1268
	Value1 *<Val1>*	[0..1]	Indicator		1268
	Value2 *<Val2>*	[0..1]	Indicator		1268
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]			1269
	Value1 *<Val1>*	[0..1]	Rate		1269

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	Rate		1269
	Commodity <*Cmmdty*>	[0..*]			1269
	Classification <*Clssfctn*>	[0..1]			1270
	Value1 <*Val1*>	[0..1]	±		1271
	Value2 <*Val2*>	[0..1]	±		1277
	Quantity <*Qty*>	[0..1]			1283
	Value1 <*Val1*>	[0..1]	Quantity		1283
	Value2 <*Val2*>	[0..1]	Quantity		1283
	UnitPrice <*UnitPric*>	[0..1]			1284
	Value1 <*Val1*>	[0..1]			1284
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1285
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1285
	Sign <*Sgn*>	[0..1]	Indicator		1285
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1285
Or	**Yield** <*Yld*>	[1..1]	Rate		1286
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1286
	Value2 <*Val2*>	[0..1]			1286
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1286
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1286
	Sign <*Sgn*>	[0..1]	Indicator		1287
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1287
Or	**Yield** <*Yld*>	[1..1]	Rate		1287
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1287
	MarketValue <*MktVal*>	[0..1]			1287
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1288
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1288
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1288
	Value1 <*Val1*>	[0..1]	CodeSet		1289
	Value2 <*Val2*>	[0..1]	CodeSet		1292
	Cash <*Csh*>	[0..*]			1296
	Value <*Val*>	[1..1]			1297

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			1297
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1297
	Sign <*Sgn*>	[0..1]	Indicator		1298
	Value2 <*Val2*>	[0..1]			1298
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1298
	Sign <*Sgn*>	[0..1]	Indicator		1298
	HaircutOrMargin <*HrcutOrMrgn*>	[1..1]			1299
	Value1 <*Val1*>	[0..1]	Rate		1299
	Value2 <*Val2*>	[0..1]	Rate		1299
	BasketIdentifier <*BsktIdr*>	[0..1]			1299
	Value1 <*Val1*>	[0..1]	±		1299
	Value2 <*Val2*>	[0..1]	±		1300

8.4.1.2.2.4.2.2.3.1 CounterpartyMatchingCriteria <CtrPtyMtchgCrit>

Presence: [0..1]

Definition: Compares information related to both sides of a loan.

CounterpartyMatchingCriteria <CtrPtyMtchgCrit> contains the following **CounterpartyMatchingCriteria1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[0..1]			1131
	Value1 <*Val1*>	[0..1]	±		1132
	Value2 <*Val2*>	[0..1]	±		1132
	OtherCounterparty <*OthrCtrPty*>	[0..1]			1132
	Value1 <*Val1*>	[0..1]	±		1133
	Value2 <*Val2*>	[0..1]	±		1133
	CounterpartySide <*CtrPtySd*>	[0..1]			1133
	Value1 <*Val1*>	[0..1]	CodeSet		1133
	Value2 <*Val2*>	[0..1]	CodeSet		1134

8.4.1.2.2.4.2.2.3.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Specifies whether the information on the reporting counterparties are matching or not.

ReportingCounterparty <RptgCtrPty> contains the following **CompareOrganisationIdentification1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		1132
	Value2 *<Val2>*	[0..1]	±		1132

8.4.1.2.2.4.2.2.3.1.1.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		1436
Or	ClientIdentification *<ClntId>*	[1..1]	Text		1436
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	1436

8.4.1.2.2.4.2.2.3.1.1.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		1436
Or	ClientIdentification *<ClntId>*	[1..1]	Text		1436
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	1436

8.4.1.2.2.4.2.2.3.1.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Specifies whether the information on the other counterparties are matching or not.

OtherCounterparty <OthrCtrPty> contains the following **CompareOrganisationIdentification1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		1133
	Value2 *<Val2>*	[0..1]	±		1133

8.4.1.2.2.4.2.2.3.1.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

8.4.1.2.2.4.2.2.3.1.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

8.4.1.2.2.4.2.2.3.1.3 CounterpartySide <CtrPtySd>

Presence: [0..1]

Definition: Specifies whether the information on the counterparty side are matching or not.

CounterpartySide <CtrPtySd> contains the following **CompareCounterpartySide1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		1133
	Value2 <*Val2*>	[0..1]	CodeSet		1134

8.4.1.2.2.4.2.2.3.1.3.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "CollateralRole1Code" on page 1498

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

8.4.1.2.2.4.2.2.3.1.3.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "CollateralRole1Code" on page 1498

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

8.4.1.2.2.4.2.2.3.2 LoanMatchingCriteria <LnMtchgCrit>

Presence: [0..1]

Definition: Compares information related to both sides of a loan.

LoanMatchingCriteria <LnMtchgCrit> contains the following **LoanMatchingCriteria6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]			1143
	Value1 <*Val1*>	[0..1]	Text		1143
	Value2 <*Val2*>	[0..1]	Text		1143
	TerminationDate <*TermntnDt*>	[0..1]			1143
	Value1 <*Val1*>	[0..1]	Date		1143
	Value2 <*Val2*>	[0..1]	Date		1144
	ContractType <*CtrctTp*>	[0..1]			1144
	Value1 <*Val1*>	[0..1]	CodeSet		1144
	Value2 <*Val2*>	[0..1]	CodeSet		1144
	ClearingStatus <*ClrSts*>	[0..1]			1145
	Value1 <*Val1*>	[0..1]	±		1145
	Value2 <*Val2*>	[0..1]	±		1145
	ClearingDateTime <*ClrDtTm*>	[0..1]			1145
	Value1 <*Val1*>	[0..1]	DateTime		1145
	Value2 <*Val2*>	[0..1]	DateTime		1146
	CCP <*CCP*>	[0..1]			1146
	Value1 <*Val1*>	[0..1]	±		1146
	Value2 <*Val2*>	[0..1]	±		1146
	TradingVenue <*TradgVn*>	[0..1]			1146
	Value1 <*Val1*>	[0..1]	IdentifierSet		1147
	Value2 <*Val2*>	[0..1]	IdentifierSet		1147
	MasterAgreementType <*MstrAgrmtTp*>	[0..1]			1147
	Value1 <*Val1*>	[0..1]			1147
{Or	**Type** <*Tp*>	[1..1]	CodeSet		1148
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1148
	Value2 <*Val2*>	[0..1]			1148
{Or	**Type** <*Tp*>	[1..1]	CodeSet		1148
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1148
	ExecutingDateTime <*ExctgDtTm*>	[0..1]			1148
	Value1 <*Val1*>	[0..1]	DateTime		1148
	Value2 <*Val2*>	[0..1]	DateTime		1149

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StartDate *<StartDt>*	[0..1]			1149
	Value1 *<Val1>*	[0..1]	Date		1149
	Value2 *<Val2>*	[0..1]	Date		1149
	EndDate *<EndDt>*	[0..1]			1149
	Value1 *<Val1>*	[0..1]	Date		1149
	Value2 *<Val2>*	[0..1]	Date		1149
	MinimumNoticePeriod *<MinNtcePrd>*	[0..1]			1150
	Value1 *<Val1>*	[0..1]	Quantity	C5	1150
	Value2 *<Val2>*	[0..1]	Quantity	C5	1150
	EarliestCallBackDate *<EarlstCallBckDt>*	[0..1]			1150
	Value1 *<Val1>*	[0..1]	Date		1151
	Value2 *<Val2>*	[0..1]	Date		1151
	GeneralCollateral *<GnlColl>*	[0..1]			1151
	Value1 *<Val1>*	[0..1]	CodeSet		1151
	Value2 *<Val2>*	[0..1]	CodeSet		1151
	DeliveryByValue *<DlvryByVal>*	[0..1]			1151
	Value1 *<Val1>*	[0..1]	Indicator		1152
	Value2 *<Val2>*	[0..1]	Indicator		1152
	CollateralDeliveryMethod *<CollDlvryMtd>*	[0..1]			1152
	Value1 *<Val1>*	[0..1]	CodeSet		1152
	Value2 *<Val2>*	[0..1]	CodeSet		1153
	OpenTerm *<OpnTerm>*	[0..1]			1153
	Value1 *<Val1>*	[0..1]	Indicator		1153
	Value2 *<Val2>*	[0..1]	Indicator		1153
	TerminationOption *<TermntnOptn>*	[0..1]			1153
	Value1 *<Val1>*	[0..1]	CodeSet		1154
	Value2 *<Val2>*	[0..1]	CodeSet		1154
	FixedInterestRate *<FxdIntrstRate>*	[0..1]			1154
	Value1 *<Val1>*	[0..1]	Rate		1154
	Value2 *<Val2>*	[0..1]	Rate		1155
	DayCountBasis *<DayCntBsis>*	[0..1]			1155

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		1155
	Value2 <*Val2*>	[0..1]	±		1155
	FloatingInterestReferenceRate <*FltgIntrstRefRate*>	[0..1]			1155
	Value1 <*Val1*>	[0..1]			1156
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1156
Or}	**Name** <*Nm*>	[1..1]	Text		1158
	Value2 <*Val2*>	[0..1]			1158
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1158
Or}	**Name** <*Nm*>	[1..1]	Text		1160
	FloatingInterestRateTermUnit <*FltgIntrstRateTermUnit*>	[0..1]			1161
	Value1 <*Val1*>	[0..1]	CodeSet		1161
	Value2 <*Val2*>	[0..1]	CodeSet		1161
	FloatingInterestRateTermValue <*FltgIntrstRateTermVal*>	[0..1]			1161
	Value1 <*Val1*>	[0..1]	Quantity	C5	1162
	Value2 <*Val2*>	[0..1]	Quantity	C5	1162
	FloatingInterestRatePaymentFrequencyUnit <*FltgIntrstRatePmtFrqcyUnit*>	[0..1]			1162
	Value1 <*Val1*>	[0..1]	CodeSet		1162
	Value2 <*Val2*>	[0..1]	CodeSet		1163
	FloatingInterestRatePaymentFrequencyValue <*FltgIntrstRatePmtFrqcyVal*>	[0..1]			1163
	Value1 <*Val1*>	[0..1]	Quantity	C5	1163
	Value2 <*Val2*>	[0..1]	Quantity	C5	1163
	FloatingInterestRateResetFrequencyUnit <*FltgIntrstRateRstFrqcyUnit*>	[0..1]			1164
	Value1 <*Val1*>	[0..1]	CodeSet		1164
	Value2 <*Val2*>	[0..1]	CodeSet		1164
	FloatingInterestRateResetFrequencyValue <*FltgIntrstRateRstFrqcyVal*>	[0..1]			1164
	Value1 <*Val1*>	[1..1]	Quantity	C6	1165
	Value2 <*Val2*>	[1..1]	Quantity	C6	1165
	InterestRateBasisPointSpread <*IntrstRateBsisPtSprd*>	[0..1]			1165
	Value1 <*Val1*>	[1..1]	Quantity	C6	1165

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[1..1]	Quantity	C6	1166
	MarginLoanAmount <*MrgnLnAmt*>	[0..1]			1166
	Value1 <*Val1*>	[0..1]			1166
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1167
	Sign <*Sgn*>	[0..1]	Indicator		1167
	Value2 <*Val2*>	[0..1]			1167
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1167
	Sign <*Sgn*>	[0..1]	Indicator		1168
	PrincipalAmountStartDateAmount <*PrncplAmtStartDtAmt*>	[0..1]			1168
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1168
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1169
	PrincipalAmountMaturityDateAmount <*PrncplAmtMtrtyDtAmt*>	[0..1]			1169
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1169
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1170
	AssetType <*AsstTp*>	[0..1]			1170
	Security <*Scty*>	[0..*]			1173
	Identification <*Id*>	[0..1]			1177
	Value1 <*Val1*>	[0..1]	IdentifierSet		1177
	Value2 <*Val2*>	[0..1]	IdentifierSet		1177
	ClassificationType <*ClssfctnTp*>	[0..1]			1177
	Value1 <*Val1*>	[0..1]	IdentifierSet		1177
	Value2 <*Val2*>	[0..1]	IdentifierSet		1177
	Quantity <*Qty*>	[0..1]			1177
	Value1 <*Val1*>	[0..1]	Quantity		1178
	Value2 <*Val2*>	[0..1]	Quantity		1178
	NominalValue <*NmnlVal*>	[0..1]			1178
	Value1 <*Val1*>	[0..1]			1178
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1179
	Sign <*Sgn*>	[0..1]	Indicator		1179
	Value2 <*Val2*>	[0..1]			1179
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1179

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign *<Sgn>*	[0..1]	Indicator		1180
	Quality *<Qlty>*	[0..1]			1180
	Value1 *<Val1>*	[0..1]	CodeSet		1180
	Value2 *<Val2>*	[0..1]	CodeSet		1181
	Maturity *<Mtrty>*	[0..1]			1181
	Value1 *<Val1>*	[0..1]	Date		1181
	Value2 *<Val2>*	[0..1]	Date		1181
	IssuerIdentifier *<IssrIdr>*	[0..1]			1181
	Value1 *<Val1>*	[0..1]	±		1182
	Value2 *<Val2>*	[0..1]	±		1182
	IssuerCountry *<IssrCtry>*	[0..1]			1182
	Value1 *<Val1>*	[0..1]	CodeSet	C3	1182
	Value2 *<Val2>*	[0..1]	CodeSet	C3	1183
	Type *<Tp>*	[0..*]			1183
	Value1 *<Val1>*	[0..1]			1183
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1184
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1184
	Value2 *<Val2>*	[0..1]			1184
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1184
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1184
	UnitPrice *<UnitPric>*	[0..1]			1184
	Value1 *<Val1>*	[0..1]			1185
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1185
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1186
	Sign *<Sgn>*	[0..1]	Indicator		1186
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1186
Or	**Yield** *<Yld>*	[1..1]	Rate		1186
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1187
	Value2 *<Val2>*	[0..1]			1187
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1187
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1187

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <*Sgn*>	[0..1]	Indicator		1188
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1188
Or	**Yield** <*Yld*>	[1..1]	Rate		1188
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1188
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]			1188
	Value1 <*Val1*>	[0..1]	Indicator		1189
	Value2 <*Val2*>	[0..1]	Indicator		1189
	MarketValue <*MktVal*>	[0..1]			1189
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1189
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1190
	AvailableForReuse <*AvlblForReuse*>	[0..1]			1190
	Value1 <*Val1*>	[0..1]	Indicator		1190
	Value2 <*Val2*>	[0..1]	Indicator		1190
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]			1191
	Value1 <*Val1*>	[0..1]	Rate		1191
	Value2 <*Val2*>	[0..1]	Rate		1191
	Commodity <*Cmmdty*>	[0..*]			1191
	Classification <*Clssfctn*>	[0..1]			1192
	Value1 <*Val1*>	[0..1]	±		1193
	Value2 <*Val2*>	[0..1]	±		1199
	Quantity <*Qty*>	[0..1]			1205
	Value1 <*Val1*>	[0..1]	Quantity		1205
	Value2 <*Val2*>	[0..1]	Quantity		1205
	UnitPrice <*UnitPric*>	[0..1]			1206
	Value1 <*Val1*>	[0..1]			1206
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1207
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1207
	Sign <*Sgn*>	[0..1]	Indicator		1207
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1207
Or	**Yield** <*Yld*>	[1..1]	Rate		1208
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1208

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]			1208
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1208
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1208
	Sign <*Sgn*>	[0..1]	Indicator		1209
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1209
Or	**Yield** <*Yld*>	[1..1]	Rate		1209
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1209
	MarketValue <*MktVal*>	[0..1]			1209
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1210
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1210
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1210
	Value1 <*Val1*>	[0..1]	CodeSet		1211
	Value2 <*Val2*>	[0..1]	CodeSet		1214
	LoanValue <*LnVal*>	[0..1]			1218
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1218
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1219
	FixedRebateReferenceRate <*FxdRbtRefRate*>	[0..1]			1219
	Value1 <*Val1*>	[0..1]	Rate		1219
	Value2 <*Val2*>	[0..1]	Rate		1220
	FloatingRebateReferenceRate <*FltgRbtRefRate*>	[0..1]			1220
	Value1 <*Val1*>	[0..1]			1220
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1220
Or}	**Name** <*Nm*>	[1..1]	Text		1222
	Value2 <*Val2*>	[0..1]			1222
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1223
Or}	**Name** <*Nm*>	[1..1]	Text		1225
	FloatingRebateRateTermUnit <*FltgRbtRateTermUnit*>	[0..1]			1225
	Value1 <*Val1*>	[0..1]	CodeSet		1225
	Value2 <*Val2*>	[0..1]	CodeSet		1225
	FloatingRebateRateTermValue <*FltgRbtRateTermVal*>	[0..1]			1226
	Value1 <*Val1*>	[1..1]	Quantity	C6	1226

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[1..1]	Quantity	C6	1226
	FloatingRebateRatePaymentFrequencyUnit *<FltgRbtRatePmtFrqcyUnit>*	[0..1]			1226
	Value1 *<Val1>*	[0..1]	CodeSet		1227
	Value2 *<Val2>*	[0..1]	CodeSet		1227
	FloatingRebateRatePaymentFrequencyValue *<FltgRbtRatePmtFrqcyVal>*	[0..1]			1227
	Value1 *<Val1>*	[1..1]	Quantity	C6	1227
	Value2 *<Val2>*	[1..1]	Quantity	C6	1228
	FloatingRebateRateResetFrequencyUnit *<FltgRbtRateRstFrqcyUnit>*	[0..1]			1228
	Value1 *<Val1>*	[0..1]	CodeSet		1228
	Value2 *<Val2>*	[0..1]	CodeSet		1228
	FloatingRebateRateResetFrequencyValue *<FltgRbtRateRstFrqcyVal>*	[0..1]			1229
	Value1 *<Val1>*	[1..1]	Quantity	C6	1229
	Value2 *<Val2>*	[1..1]	Quantity	C6	1229
	RebateRateBasisPointSpread *<RbtRateBsisPtSprd>*	[0..1]			1229
	Value1 *<Val1>*	[1..1]	Quantity	C6	1230
	Value2 *<Val2>*	[1..1]	Quantity	C6	1230
	AdjustedRate *<AdjstdRate>*	[0..1]			1230
	Value1 *<Val1>*	[0..1]	Rate		1230
	Value2 *<Val2>*	[0..1]	Rate		1231
	AdjustmentRateDate *<AdjstmntRateDt>*	[0..1]			1231
	Value1 *<Val1>*	[0..1]	Date		1231
	Value2 *<Val2>*	[0..1]	Date		1231
	LendingFee *<LndgFee>*	[0..1]			1231
	Value1 *<Val1>*	[0..1]	Rate		1231
	Value2 *<Val2>*	[0..1]	Rate		1231
	OutstandingLoan *<OutsdngLn>*	[0..1]			1232
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1232
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1232
	ShortMarketValue *<ShrtMktVal>*	[0..1]			1233
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1233

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1233
	LevelType <*LvlTp*>	[0..1]			1234
	Value1 <*Val1*>	[0..1]	CodeSet		1234
	Value2 <*Val2*>	[0..1]	CodeSet		1234
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			1234
	Value1 <*Val1*>	[0..1]	CodeSet		1235
	Value2 <*Val2*>	[0..1]	CodeSet		1238

8.4.1.2.2.4.2.2.3.2.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Specifies whether the values for the Unique Trade Identifier (UTI) are matching or not.

UniqueTradeIdentifier <UnqTradIdr> contains the following **CompareText1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Text		1143
	Value2 <*Val2*>	[0..1]	Text		1143

8.4.1.2.2.4.2.2.3.2.1.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Max52Text" on page 1519

8.4.1.2.2.4.2.2.3.2.1.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Max52Text" on page 1519

8.4.1.2.2.4.2.2.3.2.2 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Specifies whether the values defined as ISO date are matching or not.

TerminationDate <TermntnDt> contains the following **CompareDate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		1143
	Value2 <*Val2*>	[0..1]	Date		1144

8.4.1.2.2.4.2.2.3.2.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISODate" on page 1513

8.4.1.2.2.4.2.2.3.2.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISODate" on page 1513

8.4.1.2.2.4.2.2.3.2.3 ContractType <CtrctTp>

Presence: [0..1]

Definition: Specifies whether the values defined as exposure type are matching or not.

ContractType <CtrctTp> contains the following **CompareExposureType2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		1144
	Value2 <*Val2*>	[0..1]	CodeSet		1144

8.4.1.2.2.4.2.2.3.2.3.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ExposureType6Code" on page 1499

CodeName	Name	Definition
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
MGLD	MarginLending	Margin lending transaction.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.

8.4.1.2.2.4.2.2.3.2.3.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ExposureType6Code" on page 1499

CodeName	Name	Definition
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
MGLD	MarginLending	Margin lending transaction.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.

8.4.1.2.2.4.2.2.3.2.4 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Specifies whether the information on contract clearing are matching or not.

ClearingStatus <ClrSts> contains the following **CompareClearingStatus2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		1145
	Value2 <*Val2*>	[0..1]	±		1145

8.4.1.2.2.4.2.2.3.2.4.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "Cleared4Choice" on page 1424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]	CodeSet		1424
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		1424

8.4.1.2.2.4.2.2.3.2.4.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "Cleared4Choice" on page 1424 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]	CodeSet		1424
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		1424

8.4.1.2.2.4.2.2.3.2.5 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Specifies whether the values defined as ISO date and time are matching or not.

ClearingDateTime <ClrDtTm> contains the following **CompareDateTime2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	DateTime		1145
	Value2 <*Val2*>	[0..1]	DateTime		1146

8.4.1.2.2.4.2.2.3.2.5.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISODateTime" on page 1514

8.4.1.2.2.4.2.2.3.2.5.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISODateTime" on page 1514

8.4.1.2.2.4.2.2.3.2.6 CCP <CCP>

Presence: [0..1]

Definition: Specifies whether the values defined as LEI identifier are matching or not.

CCP <CCP> contains the following **CompareOrganisationIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		1146
	Value2 <*Val2*>	[0..1]	±		1146

8.4.1.2.2.4.2.2.3.2.6.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

8.4.1.2.2.4.2.2.3.2.6.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

8.4.1.2.2.4.2.2.3.2.7 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Specifies whether the values defined as MIC identifier are matching or not.

TradingVenue <TradgVn> contains the following **CompareMICIdentifier2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		1147
	Value2 <*Val2*>	[0..1]	IdentifierSet		1147

8.4.1.2.2.4.2.2.3.2.7.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "MICIdentifier" on page 1515

8.4.1.2.2.4.2.2.3.2.7.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "MICIdentifier" on page 1515

8.4.1.2.2.4.2.2.3.2.8 MasterAgreementType <MstrAgrmtTp>

Presence: [0..1]

Definition: Specifies whether the information on master agreement type are matching or not.

MasterAgreementType <MstrAgrmtTp> contains the following **CompareAgreementType1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			1147
{Or	**Type** <*Tp*>	[1..1]	CodeSet		1148
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1148
	Value2 <*Val2*>	[0..1]			1148
{Or	**Type** <*Tp*>	[1..1]	CodeSet		1148
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1148

8.4.1.2.2.4.2.2.3.2.8.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following **AgreementType1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Type** <*Tp*>	[1..1]	CodeSet		1148
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1148

8.4.1.2.2.4.2.2.3.2.8.1.1 Type <Tp>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalAgreementType1Code" on page 1499

8.4.1.2.2.4.2.2.3.2.8.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

8.4.1.2.2.4.2.2.3.2.8.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following **AgreementType1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Type** <*Tp*>	[1..1]	CodeSet		1148
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1148

8.4.1.2.2.4.2.2.3.2.8.2.1 Type <Tp>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalAgreementType1Code" on page 1499

8.4.1.2.2.4.2.2.3.2.8.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

8.4.1.2.2.4.2.2.3.2.9 ExecutingDateTime <ExctgDtTm>

Presence: [0..1]

Definition: Specifies whether the values defined as ISO date and time are matching or not.

ExecutingDateTime <ExctgDtTm> contains the following **CompareDateTime2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	DateTime		1148
	Value2 <*Val2*>	[0..1]	DateTime		1149

8.4.1.2.2.4.2.2.3.2.9.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISODateTime" on page 1514

8.4.1.2.2.4.2.2.3.2.9.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISODateTime" on page 1514

8.4.1.2.2.4.2.2.3.2.10 StartDate <StartDt>

Presence: [0..1]

Definition: Specifies whether the values defined as ISO date are matching or not.

StartDate <StartDt> contains the following **CompareDate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		1149
	Value2 <*Val2*>	[0..1]	Date		1149

8.4.1.2.2.4.2.2.3.2.10.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISODate" on page 1513

8.4.1.2.2.4.2.2.3.2.10.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISODate" on page 1513

8.4.1.2.2.4.2.2.3.2.11 EndDate <EndDt>

Presence: [0..1]

Definition: Specifies whether the values defined as ISO date are matching or not.

EndDate <EndDt> contains the following **CompareDate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		1149
	Value2 <*Val2*>	[0..1]	Date		1149

8.4.1.2.2.4.2.2.3.2.11.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISODate" on page 1513

8.4.1.2.2.4.2.2.3.2.11.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISODate" on page 1513

8.4.1.2.2.4.2.2.3.2.12 MinimumNoticePeriod <MinNtcePrd>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 3 characters are matching or not.

MinimumNoticePeriod <MinNtcePrd> contains the following **CompareNumber3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C5	1150
	Value2 <*Val2*>	[0..1]	Quantity	C5	1150

8.4.1.2.2.4.2.2.3.2.12.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 1516

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.2.4.2.2.3.2.12.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 1516

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.2.4.2.2.3.2.13 EarliestCallBackDate <EarlstCallBckDt>

Presence: [0..1]

Definition: Specifies whether the values defined as ISO date are matching or not.

EarliestCallBackDate <EarlstCallBckDt> contains the following **CompareDate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		1151
	Value2 <*Val2*>	[0..1]	Date		1151

8.4.1.2.2.4.2.2.3.2.13.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISODate" on page 1513

8.4.1.2.2.4.2.2.3.2.13.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISODate" on page 1513

8.4.1.2.2.4.2.2.3.2.14 GeneralCollateral <GnlColl>

Presence: [0..1]

Definition: Specifies whether the values defined as type of collateral agreement are matching or not.

GeneralCollateral <GnlColl> contains the following **CompareSpecialCollateral2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		1151
	Value2 <*Val2*>	[0..1]	CodeSet		1151

8.4.1.2.2.4.2.2.3.2.14.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "SpecialCollateral1Code" on page 1508

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

8.4.1.2.2.4.2.2.3.2.14.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "SpecialCollateral1Code" on page 1508

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

8.4.1.2.2.4.2.2.3.2.15 DeliveryByValue <DlvryByVal>

Presence: [0..1]

Definition: Specifies whether the values defined as true/false indicator are matching or not.

DeliveryByValue <DlvryByVal> contains the following **CompareTrueFalseIndicator2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Indicator		1152
	Value2 *<Val2>*	[0..1]	Indicator		1152

8.4.1.2.2.4.2.2.3.2.15.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.2.4.2.2.3.2.15.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.2.4.2.2.3.2.16 CollateralDeliveryMethod <CollDlvryMtd>

Presence: [0..1]

Definition: Specifies whether the values defined as collateral delivery method are matching or not.

CollateralDeliveryMethod <CollDlvryMtd> contains the following **CompareDeliveryMethod2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		1152
	Value2 *<Val2>*	[0..1]	CodeSet		1153

8.4.1.2.2.4.2.2.3.2.16.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "CollateralDeliveryMethod1Code" on page 1497

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.

CodeName	Name	Definition
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

8.4.1.2.2.4.2.2.3.2.16.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "CollateralDeliveryMethod1Code" on page 1497

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

8.4.1.2.2.4.2.2.3.2.17 OpenTerm <OpnTerm>

Presence: [0..1]

Definition: Specifies whether the values defined as true/false indicator are matching or not.

OpenTerm <OpnTerm> contains the following **CompareTrueFalseIndicator2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Indicator		1153
	Value2 *<Val2>*	[0..1]	Indicator		1153

8.4.1.2.2.4.2.2.3.2.17.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.2.4.2.2.3.2.17.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.2.4.2.2.3.2.18 TerminationOption <TermntnOptn>

Presence: [0..1]

Definition: Specifies whether the values defined as repo termination option are matching or not.

TerminationOption <TermntnOptn> contains the following **CompareTerminationOption2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		1154
	Value2 <*Val2*>	[0..1]	CodeSet		1154

8.4.1.2.2.4.2.2.3.2.18.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

8.4.1.2.2.4.2.2.3.2.18.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "RepoTerminationOption2Code" on page 1507

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

8.4.1.2.2.4.2.2.3.2.19 FixedInterestRate <FxdIntrstRate>

Presence: [0..1]

Definition: Specifies whether the values defined as percentage rate are matching or not.

FixedInterestRate <FxdIntrstRate> contains the following **ComparePercentageRate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Rate		1154
	Value2 <*Val2*>	[0..1]	Rate		1155

8.4.1.2.2.4.2.2.3.2.19.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.2.19.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.2.20 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 5 characters are matching or not.

DayCountBasis <DayCntBsis> contains the following **CompareInterestComputationMethod2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		1155
	Value2 <*Val2*>	[0..1]	±		1155

8.4.1.2.2.4.2.2.3.2.20.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "InterestComputationMethodFormat6Choice" on page 1447 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1447
Or}	Proprietary <*Prtry*>	[1..1]	Text		1450

8.4.1.2.2.4.2.2.3.2.20.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "InterestComputationMethodFormat6Choice" on page 1447 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1447
Or}	Proprietary <*Prtry*>	[1..1]	Text		1450

8.4.1.2.2.4.2.2.3.2.21 FloatingInterestReferenceRate <FltgIntrstRefRate>

Presence: [0..1]

Definition: Specifies whether the values defined as benchmark curve name are matching or not.

FloatingInterestReferenceRate <FltgIntrstRefRate> contains the following **CompareBenchmarkCurveName2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]			1156
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1156
Or}	**Name** *<Nm>*	[1..1]	Text		1158
	Value2 *<Val2>*	[0..1]			1158
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1158
Or}	**Name** *<Nm>*	[1..1]	Text		1160

8.4.1.2.2.4.2.2.3.2.21.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following **BenchmarkCurveName10Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Index** *<Indx>*	[1..1]	CodeSet		1156
Or}	**Name** *<Nm>*	[1..1]	Text		1158

8.4.1.2.2.4.2.2.3.2.21.1.1 Index <Indx>

Presence: [1..1]

Definition: Index name where the underlying is an index.

Datatype: "BenchmarkCurveName3Code" on page 1495

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks

CodeName	Name	Definition
		outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe

CodeName	Name	Definition
		curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.

8.4.1.2.2.4.2.2.3.2.21.1.2 Name <Nm>

Presence: [1..1]

Definition: Provides the name that should be used where no ISIN or standardised name of the index exists, including its term.

Datatype: "Max350Text" on page 1518

8.4.1.2.2.4.2.2.3.2.21.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following **BenchmarkCurveName10Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1158
Or}	**Name** <*Nm*>	[1..1]	Text		1160

8.4.1.2.2.4.2.2.3.2.21.2.1 Index <Indx>

Presence: [1..1]

Definition: Index name where the underlying is an index.

Datatype: "BenchmarkCurveName3Code" on page 1495

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.

CodeName	Name	Definition
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.

8.4.1.2.2.4.2.2.3.2.21.2.2 Name <Nm>

Presence: [1..1]

Definition: Provides the name that should be used where no ISIN or standardised name of the index exists, including its term.

Datatype: "Max350Text" on page 1518

8.4.1.2.2.4.2.2.3.2.22 FloatingInterestRateTermUnit <FltgIntrstRateTermUnit>

Presence: [0..1]

Definition: Specifies whether the values defined as rate basis code are matching or not.

FloatingInterestRateTermUnit <FltgIntrstRateTermUnit> contains the following **CompareRateBasis2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		1161
	Value2 <*Val2*>	[0..1]	CodeSet		1161

8.4.1.2.2.4.2.2.3.2.22.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "RateBasis1Code" on page 1506

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

8.4.1.2.2.4.2.2.3.2.22.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "RateBasis1Code" on page 1506

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

8.4.1.2.2.4.2.2.3.2.23 FloatingInterestRateTermValue <FltgIntrstRateTermVal>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 3 characters are matching or not.

FloatingInterestRateTermValue <FltgIntrstRateTermVal> contains the following **CompareNumber3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C5	1162
	Value2 <*Val2*>	[0..1]	Quantity	C5	1162

8.4.1.2.2.4.2.2.3.2.23.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 1516

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.2.4.2.2.3.2.23.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 1516

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.2.4.2.2.3.2.24 FloatingInterestRatePaymentFrequencyUnit <FltgIntrstRatePmtFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the values defined as rate basis code are matching or not.

FloatingInterestRatePaymentFrequencyUnit <FltgIntrstRatePmtFrqcyUnit> contains the following **CompareRateBasis2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		1162
	Value2 <*Val2*>	[0..1]	CodeSet		1163

8.4.1.2.2.4.2.2.3.2.24.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "RateBasis1Code" on page 1506

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

8.4.1.2.2.4.2.2.3.2.24.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "RateBasis1Code" on page 1506

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

8.4.1.2.2.4.2.2.3.2.25 FloatingInterestRatePaymentFrequencyValue <FltgIntrstRatePmtFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 3 characters are matching or not.

FloatingInterestRatePaymentFrequencyValue <FltgIntrstRatePmtFrqcyVal> contains the following **CompareNumber3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C5	1163
	Value2 <*Val2*>	[0..1]	Quantity	C5	1163

8.4.1.2.2.4.2.2.3.2.25.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 1516

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.2.4.2.2.3.2.25.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 1516

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.2.4.2.2.3.2.26 FloatingInterestRateResetFrequencyUnit <FltgIntrstRateRstFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the values defined as rate basis code are matching or not.

FloatingInterestRateResetFrequencyUnit <FltgIntrstRateRstFrqcyUnit> contains the following **CompareRateBasis2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		1164
	Value2 <*Val2*>	[0..1]	CodeSet		1164

8.4.1.2.2.4.2.2.3.2.26.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "RateBasis1Code" on page 1506

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

8.4.1.2.2.4.2.2.3.2.26.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "RateBasis1Code" on page 1506

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

8.4.1.2.2.4.2.2.3.2.27 FloatingInterestRateResetFrequencyValue <FltgIntrstRateRstFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 3 characters are matching or not.

FloatingInterestRateResetFrequencyValue <FltgIntrstRateRstFrqcyVal> contains the following **CompareNumber2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[1..1]	Quantity	C6	1165
	Value2 <*Val2*>	[1..1]	Quantity	C6	1165

8.4.1.2.2.4.2.2.3.2.27.1 Value1 <Val1>

Presence: [1..1]

Definition: Information for the first side of the transaction.

Impacted by: C6 "NumberRule"

Datatype: "Max5Number" on page 1517

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.2.4.2.2.3.2.27.2 Value2 <Val2>

Presence: [1..1]

Definition: Information for the second side of the transaction.

Impacted by: C6 "NumberRule"

Datatype: "Max5Number" on page 1517

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.2.4.2.2.3.2.28 InterestRateBasisPointSpread <IntrstRateBsisPtSprd>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 5 characters are matching or not.

InterestRateBasisPointSpread <IntrstRateBsisPtSprd> contains the following **CompareNumber2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[1..1]	Quantity	C6	1165
	Value2 <*Val2*>	[1..1]	Quantity	C6	1166

8.4.1.2.2.4.2.2.3.2.28.1 Value1 <Val1>

Presence: [1..1]

Definition: Information for the first side of the transaction.

Impacted by: C6 "NumberRule"

Datatype: "Max5Number" on page 1517

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.2.4.2.2.3.2.28.2 Value2 <Val2>

Presence: [1..1]

Definition: Information for the second side of the transaction.

Impacted by: C6 "NumberRule"

Datatype: "Max5Number" on page 1517

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.2.4.2.2.3.2.29 MarginLoanAmount <MrgnLnAmt>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

MarginLoanAmount <MrgnLnAmt> contains the following **CompareAmountAndDirection1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			1166
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1167
	Sign <*Sgn*>	[0..1]	Indicator		1167
	Value2 <*Val2*>	[0..1]			1167
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1167
	Sign <*Sgn*>	[0..1]	Indicator		1168

8.4.1.2.2.4.2.2.3.2.29.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1167
	Sign <*Sgn*>	[0..1]	Indicator		1167

8.4.1.2.2.4.2.2.3.2.29.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.29.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

8.4.1.2.2.4.2.2.3.2.29.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1167
	Sign <*Sgn*>	[0..1]	Indicator		1168

8.4.1.2.2.4.2.2.3.2.29.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.29.2.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

8.4.1.2.2.4.2.2.3.2.30 PrincipalAmountStartDateAmount <PrncplAmtStartDtAmt>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

PrincipalAmountStartDateAmount <PrncplAmtStartDtAmt> contains the following **CompareActiveOrHistoricCurrencyAndAmount2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1168
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1169

8.4.1.2.2.4.2.2.3.2.30.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.30.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.31 PrincipalAmountMaturityDateAmount <PrncplAmtMtrtyDtAmt>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

PrincipalAmountMaturityDateAmount <PrncplAmtMtrtyDtAmt> contains the following **CompareActiveOrHistoricCurrencyAndAmount2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1169
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1170

8.4.1.2.2.4.2.2.3.2.31.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.31.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.32 AssetType <AsstTp>

Presence: [0..1]

Definition: Specifies whether the infromation on the asset type is matching or not.

AssetType <AsstTp> contains the following **SecurityCommodity4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Security *<Scty>*	[0..*]			1173
	Identification *<Id>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	IdentifierSet		1177
	Value2 *<Val2>*	[0..1]	IdentifierSet		1177
	ClassificationType *<ClssfctnTp>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	IdentifierSet		1177
	Value2 *<Val2>*	[0..1]	IdentifierSet		1177
	Quantity *<Qty>*	[0..1]			1177
	Value1 *<Val1>*	[0..1]	Quantity		1178
	Value2 *<Val2>*	[0..1]	Quantity		1178
	NominalValue *<NmnlVal>*	[0..1]			1178
	Value1 *<Val1>*	[0..1]			1178
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1179
	Sign *<Sgn>*	[0..1]	Indicator		1179
	Value2 *<Val2>*	[0..1]			1179
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1179
	Sign *<Sgn>*	[0..1]	Indicator		1180
	Quality *<Qlty>*	[0..1]			1180
	Value1 *<Val1>*	[0..1]	CodeSet		1180
	Value2 *<Val2>*	[0..1]	CodeSet		1181
	Maturity *<Mtrty>*	[0..1]			1181
	Value1 *<Val1>*	[0..1]	Date		1181
	Value2 *<Val2>*	[0..1]	Date		1181
	IssuerIdentifier *<IssrIdr>*	[0..1]			1181
	Value1 *<Val1>*	[0..1]	±		1182
	Value2 *<Val2>*	[0..1]	±		1182
	IssuerCountry *<IssrCtry>*	[0..1]			1182
	Value1 *<Val1>*	[0..1]	CodeSet	C3	1182
	Value2 *<Val2>*	[0..1]	CodeSet	C3	1183
	Type *<Tp>*	[0..*]			1183
	Value1 *<Val1>*	[0..1]			1183

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1184
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1184
	Value2 <*Val2*>	[0..1]			1184
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1184
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1184
	UnitPrice <*UnitPric*>	[0..1]			1184
	Value1 <*Val1*>	[0..1]			1185
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1185
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1186
	Sign <*Sgn*>	[0..1]	Indicator		1186
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1186
Or	**Yield** <*Yld*>	[1..1]	Rate		1186
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1187
	Value2 <*Val2*>	[0..1]			1187
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1187
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1187
	Sign <*Sgn*>	[0..1]	Indicator		1188
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1188
Or	**Yield** <*Yld*>	[1..1]	Rate		1188
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1188
	ExclusiveArrangement <*ExclsvArrgmnt*>	[0..1]			1188
	Value1 <*Val1*>	[0..1]	Indicator		1189
	Value2 <*Val2*>	[0..1]	Indicator		1189
	MarketValue <*MktVal*>	[0..1]			1189
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1189
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1190
	AvailableForReuse <*AvlblForReuse*>	[0..1]			1190
	Value1 <*Val1*>	[0..1]	Indicator		1190
	Value2 <*Val2*>	[0..1]	Indicator		1190
	HaircutOrMargin <*HrcutOrMrgn*>	[0..1]			1191
	Value1 <*Val1*>	[0..1]	Rate		1191

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 *<Val2>*	[0..1]	Rate		1191
	Commodity *<Cmmdty>*	[0..*]			1191
	Classification *<Clssfctn>*	[0..1]			1192
	Value1 *<Val1>*	[0..1]	±		1193
	Value2 *<Val2>*	[0..1]	±		1199
	Quantity *<Qty>*	[0..1]			1205
	Value1 *<Val1>*	[0..1]	Quantity		1205
	Value2 *<Val2>*	[0..1]	Quantity		1205
	UnitPrice *<UnitPric>*	[0..1]			1206
	Value1 *<Val1>*	[0..1]			1206
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1207
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1207
	Sign *<Sgn>*	[0..1]	Indicator		1207
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1207
Or	**Yield** *<Yld>*	[1..1]	Rate		1208
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1208
	Value2 *<Val2>*	[0..1]			1208
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1208
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1208
	Sign *<Sgn>*	[0..1]	Indicator		1209
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1209
Or	**Yield** *<Yld>*	[1..1]	Rate		1209
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1209
	MarketValue *<MktVal>*	[0..1]			1209
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1210
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1210
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1210
	Value1 *<Val1>*	[0..1]	CodeSet		1211
	Value2 *<Val2>*	[0..1]	CodeSet		1214

8.4.1.2.2.4.2.2.3.2.32.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities being subject to the transaction.

Security <Scty> contains the following **Security17** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]			1177
	Value1 <*Val1*>	[0..1]	IdentifierSet		1177
	Value2 <*Val2*>	[0..1]	IdentifierSet		1177
	ClassificationType <*ClssfctnTp*>	[0..1]			1177
	Value1 <*Val1*>	[0..1]	IdentifierSet		1177
	Value2 <*Val2*>	[0..1]	IdentifierSet		1177
	Quantity <*Qty*>	[0..1]			1177
	Value1 <*Val1*>	[0..1]	Quantity		1178
	Value2 <*Val2*>	[0..1]	Quantity		1178
	NominalValue <*NmnlVal*>	[0..1]			1178
	Value1 <*Val1*>	[0..1]			1178
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1179
	Sign <*Sgn*>	[0..1]	Indicator		1179
	Value2 <*Val2*>	[0..1]			1179
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1179
	Sign <*Sgn*>	[0..1]	Indicator		1180
	Quality <*Qlty*>	[0..1]			1180
	Value1 <*Val1*>	[0..1]	CodeSet		1180
	Value2 <*Val2*>	[0..1]	CodeSet		1181
	Maturity <*Mtrty*>	[0..1]			1181
	Value1 <*Val1*>	[0..1]	Date		1181
	Value2 <*Val2*>	[0..1]	Date		1181
	IssuerIdentifier <*IssrIdr*>	[0..1]			1181
	Value1 <*Val1*>	[0..1]	±		1182
	Value2 <*Val2*>	[0..1]	±		1182
	IssuerCountry <*IssrCtry*>	[0..1]			1182
	Value1 <*Val1*>	[0..1]	CodeSet	C3	1182
	Value2 <*Val2*>	[0..1]	CodeSet	C3	1183
	Type <*Tp*>	[0..*]			1183
	Value1 <*Val1*>	[0..1]			1183
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1184

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** <Prtry>	[1..1]	Text		1184
	Value2 <Val2>	[0..1]			1184
{Or	**Code** <Cd>	[1..1]	CodeSet		1184
Or}	**Proprietary** <Prtry>	[1..1]	Text		1184
	UnitPrice <UnitPric>	[0..1]			1184
	Value1 <Val1>	[0..1]			1185
{Or	**MonetaryValue** <MntryVal>	[1..1]			1185
	Amount <Amt>	[1..1]	Amount	C1, C4	1186
	Sign <Sgn>	[0..1]	Indicator		1186
Or	**Percentage** <Pctg>	[1..1]	Rate		1186
Or	**Yield** <Yld>	[1..1]	Rate		1186
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		1187
	Value2 <Val2>	[0..1]			1187
{Or	**MonetaryValue** <MntryVal>	[1..1]			1187
	Amount <Amt>	[1..1]	Amount	C1, C4	1187
	Sign <Sgn>	[0..1]	Indicator		1188
Or	**Percentage** <Pctg>	[1..1]	Rate		1188
Or	**Yield** <Yld>	[1..1]	Rate		1188
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		1188
	ExclusiveArrangement <ExclsvArrgmnt>	[0..1]			1188
	Value1 <Val1>	[0..1]	Indicator		1189
	Value2 <Val2>	[0..1]	Indicator		1189
	MarketValue <MktVal>	[0..1]			1189
	Value1 <Val1>	[0..1]	Amount	C1, C4	1189
	Value2 <Val2>	[0..1]	Amount	C1, C4	1190
	AvailableForReuse <AvlblForReuse>	[0..1]			1190
	Value1 <Val1>	[0..1]	Indicator		1190
	Value2 <Val2>	[0..1]	Indicator		1190
	HaircutOrMargin <HrcutOrMrgn>	[0..1]			1191
	Value1 <Val1>	[0..1]	Rate		1191
	Value2 <Val2>	[0..1]	Rate		1191

8.4.1.2.2.4.2.2.3.2.32.1.1 Identification <Id>

Presence: [0..1]

Definition: Specifies whether the values defined as ISIN identifier are matching or not.

Identification <Id> contains the following **CompareISINIdentifier2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		1177
	Value2 <*Val2*>	[0..1]	IdentifierSet		1177

8.4.1.2.2.4.2.2.3.2.32.1.1.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

8.4.1.2.2.4.2.2.3.2.32.1.1.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

8.4.1.2.2.4.2.2.3.2.32.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Specifies whether the values defined as CFI identifier are matching or not.

ClassificationType <ClssfctnTp> contains the following **CompareCFIIdentifier2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		1177
	Value2 <*Val2*>	[0..1]	IdentifierSet		1177

8.4.1.2.2.4.2.2.3.2.32.1.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "CFIOct2015Identifier" on page 1514

8.4.1.2.2.4.2.2.3.2.32.1.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "CFIOct2015Identifier" on page 1514

8.4.1.2.2.4.2.2.3.2.32.1.3 Quantity <Qty>

Presence: [0..1]

Definition: Specifies whether the values defined as decimal number are matching or not.

Quantity <Qty> contains the following **CompareDecimalNumber2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity		1178
	Value2 <*Val2*>	[0..1]	Quantity		1178

8.4.1.2.2.4.2.2.3.2.32.1.3.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "DecimalNumber" on page 1516

8.4.1.2.2.4.2.2.3.2.32.1.3.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "DecimalNumber" on page 1516

8.4.1.2.2.4.2.2.3.2.32.1.4 NominalValue <NmnlVal>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

NominalValue <NmnlVal> contains the following **CompareAmountAndDirection1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			1178
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1179
	Sign <*Sgn*>	[0..1]	Indicator		1179
	Value2 <*Val2*>	[0..1]			1179
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1179
	Sign <*Sgn*>	[0..1]	Indicator		1180

8.4.1.2.2.4.2.2.3.2.32.1.4.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1179
	Sign <*Sgn*>	[0..1]	Indicator		1179

8.4.1.2.2.4.2.2.3.2.32.1.4.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.32.1.4.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

8.4.1.2.2.4.2.2.3.2.32.1.4.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1179
	Sign <*Sgn*>	[0..1]	Indicator		1180

8.4.1.2.2.4.2.2.3.2.32.1.4.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.32.1.4.2.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

8.4.1.2.2.4.2.2.3.2.32.1.5 Quality <Qlty>

Presence: [0..1]

Definition: Specifies whether the values defined as collateral quality type code are matching or not.

Quality <Qlty> contains the following **CompareCollateralQualityType2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		1180
	Value2 <*Val2*>	[0..1]	CodeSet		1181

8.4.1.2.2.4.2.2.3.2.32.1.5.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.

CodeName	Name	Definition
NOAP	NonApplicable	Collateral quality type is not applicable.

8.4.1.2.2.4.2.2.3.2.32.1.5.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

8.4.1.2.2.4.2.2.3.2.32.1.6 Maturity <Mtrty>

Presence: [0..1]

Definition: Specifies whether the values defined as ISO date are matching or not.

Maturity <Mtrty> contains the following **CompareDate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Date		1181
	Value2 *<Val2>*	[0..1]	Date		1181

8.4.1.2.2.4.2.2.3.2.32.1.6.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISODate" on page 1513

8.4.1.2.2.4.2.2.3.2.32.1.6.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISODate" on page 1513

8.4.1.2.2.4.2.2.3.2.32.1.7 IssuerIdentifier <IssrIdr>

Presence: [0..1]

Definition: Specifies whether the values defined as LEI identifier are matching or not.

IssuerIdentifier <IssrIdr> contains the following **CompareOrganisationIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		1182
	Value2 <*Val2*>	[0..1]	±		1182

8.4.1.2.2.4.2.2.3.2.32.1.7.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

8.4.1.2.2.4.2.2.3.2.32.1.7.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

8.4.1.2.2.4.2.2.3.2.32.1.8 IssuerCountry <IssrCtry>

Presence: [0..1]

Definition: Specifies whether the values defined as country code are matching or not.

IssuerCountry <IssrCtry> contains the following **CompareCountryCode2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet	C3	1182
	Value2 <*Val2*>	[0..1]	CodeSet	C3	1183

8.4.1.2.2.4.2.2.3.2.32.1.8.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

8.4.1.2.2.4.2.2.3.2.32.1.8.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

8.4.1.2.2.4.2.2.3.2.32.1.9 Type <Tp>

Presence: [0..*]

Definition: Specifies whether the values defined as securities lending type are matching or not.

Type <Tp> contains the following **CompareSecuritiesLendingType2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			1183
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1184
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1184
	Value2 <*Val2*>	[0..1]			1184
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1184
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1184

8.4.1.2.2.4.2.2.3.2.32.1.9.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1184
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1184

8.4.1.2.2.4.2.2.3.2.32.1.9.1.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

8.4.1.2.2.4.2.2.3.2.32.1.9.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

8.4.1.2.2.4.2.2.3.2.32.1.9.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1184
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1184

8.4.1.2.2.4.2.2.3.2.32.1.9.2.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

8.4.1.2.2.4.2.2.3.2.32.1.9.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

8.4.1.2.2.4.2.2.3.2.32.1.10 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Specifies whether the the unit prices are matching or not.

UnitPrice <UnitPric> contains the following **CompareUnitPrice3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]			1185
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1185
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1186
	Sign *<Sgn>*	[0..1]	Indicator		1186
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1186
Or	**Yield** *<Yld>*	[1..1]	Rate		1186
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1187
	Value2 *<Val2>*	[0..1]			1187
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1187
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1187
	Sign *<Sgn>*	[0..1]	Indicator		1188
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1188
Or	**Yield** *<Yld>*	[1..1]	Rate		1188
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1188

8.4.1.2.2.4.2.2.3.2.32.1.10.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1185
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1186
	Sign *<Sgn>*	[0..1]	Indicator		1186
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1186
Or	**Yield** *<Yld>*	[1..1]	Rate		1186
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1187

8.4.1.2.2.4.2.2.3.2.32.1.10.1.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1186
	Sign <*Sgn*>	[0..1]	Indicator		1186

8.4.1.2.2.4.2.2.3.2.32.1.10.1.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.32.1.10.1.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

8.4.1.2.2.4.2.2.3.2.32.1.10.1.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.2.32.1.10.1.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.2.32.1.10.1.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

8.4.1.2.2.4.2.2.3.2.32.1.10.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1187
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1187
	Sign <*Sgn*>	[0..1]	Indicator		1188
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1188
Or	**Yield** <*Yld*>	[1..1]	Rate		1188
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1188

8.4.1.2.2.4.2.2.3.2.32.1.10.2.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1187
	Sign <*Sgn*>	[0..1]	Indicator		1188

8.4.1.2.2.4.2.2.3.2.32.1.10.2.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.32.1.10.2.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

8.4.1.2.2.4.2.2.3.2.32.1.10.2.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.2.32.1.10.2.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.2.32.1.10.2.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

8.4.1.2.2.4.2.2.3.2.32.1.11 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Specifies whether the values defined as true/false indicator are matching or not.

ExclusiveArrangement <ExclsvArrgmnt> contains the following **CompareTrueFalseIndicator2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Indicator		1189
	Value2 *<Val2>*	[0..1]	Indicator		1189

8.4.1.2.2.4.2.2.3.2.32.1.11.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.2.4.2.2.3.2.32.1.11.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.2.4.2.2.3.2.32.1.12 MarketValue <MktVal>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

MarketValue <MktVal> contains the following **CompareActiveOrHistoricCurrencyAndAmount2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1189
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1190

8.4.1.2.2.4.2.2.3.2.32.1.12.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.32.1.12.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.32.1.13 AvailableForReuse <AvlblForReuse>

Presence: [0..1]

Definition: Specifies whether the values defined as true/false indicator are matching or not.

AvailableForReuse <AvlblForReuse> contains the following **CompareTrueFalseIndicator2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Indicator		1190
	Value2 <*Val2*>	[0..1]	Indicator		1190

8.4.1.2.2.4.2.2.3.2.32.1.13.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.2.4.2.2.3.2.32.1.13.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.2.4.2.2.3.2.32.1.14 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

HaircutOrMargin <HrcutOrMrgn> contains the following **ComparePercentageRate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Rate		1191
	Value2 <*Val2*>	[0..1]	Rate		1191

8.4.1.2.2.4.2.2.3.2.32.1.14.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.2.32.1.14.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.2.32.2 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities being subject to the transaction.

Commodity <Cmmdty> contains the following **Commodity21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Classification *<Clssfctn>*	[0..1]			1192
	Value1 *<Val1>*	[0..1]	±		1193
	Value2 *<Val2>*	[0..1]	±		1199
	Quantity *<Qty>*	[0..1]			1205
	Value1 *<Val1>*	[0..1]	Quantity		1205
	Value2 *<Val2>*	[0..1]	Quantity		1205
	UnitPrice *<UnitPric>*	[0..1]			1206
	Value1 *<Val1>*	[0..1]			1206
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1207
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1207
	Sign *<Sgn>*	[0..1]	Indicator		1207
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1207
Or	**Yield** *<Yld>*	[1..1]	Rate		1208
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1208
	Value2 *<Val2>*	[0..1]			1208
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1208
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1208
	Sign *<Sgn>*	[0..1]	Indicator		1209
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1209
Or	**Yield** *<Yld>*	[1..1]	Rate		1209
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1209
	MarketValue *<MktVal>*	[0..1]			1209
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1210
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1210
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1210
	Value1 *<Val1>*	[0..1]	CodeSet		1211
	Value2 *<Val2>*	[0..1]	CodeSet		1214

8.4.1.2.2.4.2.2.3.2.32.2.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Specifies whether the values defined asset class commodity are matching or not.

Classification <Clssfctn> contains the following **CompareCommodityAssetClass2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		1193
	Value2 <*Val2*>	[0..1]	±		1199

8.4.1.2.2.4.2.2.3.2.32.2.1.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]			1380
{Or	GrainOilSeed <*GrnOilSeed*>	[1..1]			1382
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1382
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1382
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1382
Or	Soft <*Soft*>	[1..1]			1383
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1383
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1383
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1383
Or	Potato <*Ptt*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1384
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1384
Or	OliveOil <*OlvOil*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1385
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1385
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1385
Or	Dairy <*Dairy*>	[1..1]			1385
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Forestry <*Frstry*>	[1..1]			1386
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Seafood <*Sfd*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1387
Or	LiveStock <*LiveStock*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
Or	Grain <*Grn*>	[1..1]			1388
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <SubPdct>	[0..1]	CodeSet		1412
Or	Metal <Metl>	[1..1]			1412
{Or	NonPrecious <NonPrcs>	[1..1]			1413
	BaseProduct <BasePdct>	[1..1]	CodeSet		1413
	SubProduct <SubPdct>	[1..1]	CodeSet		1413
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		1414
Or}	Precious <Prcs>	[1..1]			1414
	BaseProduct <BasePdct>	[1..1]	CodeSet		1414
	SubProduct <SubPdct>	[1..1]	CodeSet		1415
	AdditionalSubProduct <AddtlSubPdct>	[1..1]	CodeSet		1415
Or	OtherC10 <OthrC10>	[1..1]			1415
{Or	Deliverable <Dlvrbl>	[1..1]			1415
	BaseProduct <BasePdct>	[1..1]	CodeSet		1416
	SubProduct <SubPdct>	[0..1]	CodeSet		1416
Or}	NonDeliverable <NonDlvrbl>	[1..1]			1416
	BaseProduct <BasePdct>	[1..1]	CodeSet		1416
	SubProduct <SubPdct>	[0..1]	CodeSet		1416
Or	Paper <Ppr>	[1..1]			1417
{Or	ContainerBoard <CntnrBrd>	[1..1]			1417
	BaseProduct <BasePdct>	[1..1]	CodeSet		1418
	SubProduct <SubPdct>	[0..1]	CodeSet		1418
Or	Newsprint <Nwsprnt>	[1..1]			1418
	BaseProduct <BasePdct>	[1..1]	CodeSet		1418
	SubProduct <SubPdct>	[0..1]	CodeSet		1418
Or	Pulp <Pulp>	[1..1]			1419
	BaseProduct <BasePdct>	[1..1]	CodeSet		1419
	SubProduct <SubPdct>	[0..1]	CodeSet		1419
Or	RecoveredPaper <RcvrdPpr>	[1..1]			1419
	BaseProduct <BasePdct>	[1..1]	CodeSet		1419
	SubProduct <SubPdct>	[0..1]	CodeSet		1420
Or}	Other <Othr>	[1..1]			1420

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseProduct <BasePdct>	[1..1]	CodeSet		1420
	SubProduct <SubPdct>	[0..1]	CodeSet		1420
Or	Polypropylene <Plprpln>	[1..1]			1420
{Or	Plastic <Plstc>	[1..1]			1421
	BaseProduct <BasePdct>	[1..1]	CodeSet		1421
	SubProduct <SubPdct>	[0..1]	CodeSet		1421
Or}	Other <Othr>	[1..1]			1421
	BaseProduct <BasePdct>	[1..1]	CodeSet		1422
	SubProduct <SubPdct>	[1..1]	CodeSet		1422
Or	Inflation <Infltn>	[1..1]			1422
	BaseProduct <BasePdct>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <MultiCmmdtyExtc>	[1..1]			1422
	BaseProduct <BasePdct>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <OffclEcnmcSttstcs>	[1..1]			1423
	BaseProduct <BasePdct>	[1..1]	CodeSet		1423
Or}	Other <Othr>	[1..1]			1423
	BaseProduct <BasePdct>	[1..1]	CodeSet		1424

8.4.1.2.2.4.2.2.3.2.32.2.1.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]			1380
{Or	GrainOilSeed <*GrnOilSeed*>	[1..1]			1382
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1382
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1382
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1382
Or	Soft <*Soft*>	[1..1]			1383
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1383
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1383
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1383
Or	Potato <*Ptt*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1384
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1384
Or	OliveOil <*OlvOil*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1385
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1385
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1385
Or	Dairy <*Dairy*>	[1..1]			1385
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Forestry <*Frstry*>	[1..1]			1386
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Seafood <*Sfd*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1387
Or	LiveStock <*LiveStock*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
Or	Grain <*Grn*>	[1..1]			1388
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1388

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

8.4.1.2.2.4.2.2.3.2.32.2.2 Quantity <Qty>

Presence: [0..1]

Definition: Specifies whether the values defined as decimal number are matching or not.

Quantity <Qty> contains the following **CompareDecimalNumber2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity		1205
	Value2 <*Val2*>	[0..1]	Quantity		1205

8.4.1.2.2.4.2.2.3.2.32.2.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "DecimalNumber" on page 1516

8.4.1.2.2.4.2.2.3.2.32.2.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "DecimalNumber" on page 1516

8.4.1.2.2.4.2.2.3.2.32.2.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Specifies whether the the unit prices are matching or not.

UnitPrice <UnitPric> contains the following **CompareUnitPrice3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]			1206
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1207
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1207
	Sign *<Sgn>*	[0..1]	Indicator		1207
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1207
Or	**Yield** *<Yld>*	[1..1]	Rate		1208
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1208
	Value2 *<Val2>*	[0..1]			1208
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1208
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1208
	Sign *<Sgn>*	[0..1]	Indicator		1209
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1209
Or	**Yield** *<Yld>*	[1..1]	Rate		1209
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1209

8.4.1.2.2.4.2.2.3.2.32.2.3.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1207
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1207
	Sign *<Sgn>*	[0..1]	Indicator		1207
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1207
Or	**Yield** *<Yld>*	[1..1]	Rate		1208
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1208

8.4.1.2.2.4.2.2.3.2.32.2.3.1.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1207
	Sign <*Sgn*>	[0..1]	Indicator		1207

8.4.1.2.2.4.2.2.3.2.32.2.3.1.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.32.2.3.1.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

8.4.1.2.2.4.2.2.3.2.32.2.3.1.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.2.32.2.3.1.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.2.32.2.3.1.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

8.4.1.2.2.4.2.2.3.2.32.2.3.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1208
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1208
	Sign <*Sgn*>	[0..1]	Indicator		1209
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1209
Or	**Yield** <*Yld*>	[1..1]	Rate		1209
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1209

8.4.1.2.2.4.2.2.3.2.32.2.3.2.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1208
	Sign <*Sgn*>	[0..1]	Indicator		1209

8.4.1.2.2.4.2.2.3.2.32.2.3.2.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.32.2.3.2.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

8.4.1.2.2.4.2.2.3.2.32.2.3.2.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.2.32.2.3.2.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.2.32.2.3.2.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

8.4.1.2.2.4.2.2.3.2.32.2.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

MarketValue <MktVal> contains the following **CompareActiveOrHistoricCurrencyAndAmount2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1210
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1210

8.4.1.2.2.4.2.2.3.2.32.2.4.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.32.2.4.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.32.2.5 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies whether the values defined as unit of measure code are matching or not.

UnitOfMeasure <UnitOfMeasr> contains the following **CompareUnitOfMeasure2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		1211
	Value2 *<Val2>*	[0..1]	CodeSet		1214

8.4.1.2.2.4.2.2.3.2.32.2.5.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).

CodeName	Name	Definition
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.

CodeName	Name	Definition
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.

CodeName	Name	Definition
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

8.4.1.2.2.4.2.2.3.2.32.2.5.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.
FOOT	Foot	Unit of length equal to 1/3 yard.

CodeName	Name	Definition
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.

CodeName	Name	Definition
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6

CodeName	Name	Definition
		pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

8.4.1.2.2.4.2.2.3.2.33 LoanValue <LnVal>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

LoanValue <LnVal> contains the following **CompareActiveOrHistoricCurrencyAndAmount2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1218
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1219

8.4.1.2.2.4.2.2.3.2.33.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.33.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.34 FixedRebateReferenceRate <FxdRbtRefRate>

Presence: [0..1]

Definition: Specifies whether the values defined as percentage rate are matching or not.

FixedRebateReferenceRate <FxdRbtRefRate> contains the following **ComparePercentageRate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Rate		1219
	Value2 <*Val2*>	[0..1]	Rate		1220

8.4.1.2.2.4.2.2.3.2.34.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.2.34.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.2.35 FloatingRebateReferenceRate <FltgRbtRefRate>

Presence: [0..1]

Definition: Specifies whether the values defined as benchmark curve name are matching or not.

FloatingRebateReferenceRate <FltgRbtRefRate> contains the following **CompareBenchmarkCurveName2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			1220
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1220
Or}	**Name** <*Nm*>	[1..1]	Text		1222
	Value2 <*Val2*>	[0..1]			1222
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1223
Or}	**Name** <*Nm*>	[1..1]	Text		1225

8.4.1.2.2.4.2.2.3.2.35.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following **BenchmarkCurveName10Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1220
Or}	**Name** <*Nm*>	[1..1]	Text		1222

8.4.1.2.2.4.2.2.3.2.35.1.1 Index <Indx>

Presence: [1..1]

Definition: Index name where the underlying is an index.

Datatype: "BenchmarkCurveName3Code" on page 1495

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.

CodeName	Name	Definition
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector.

CodeName	Name	Definition
		Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.

8.4.1.2.2.4.2.2.3.2.35.1.2 Name <Nm>

Presence: [1..1]

Definition: Provides the name that should be used where no ISIN or standardised name of the index exists, including its term.

Datatype: "Max350Text" on page 1518

8.4.1.2.2.4.2.2.3.2.35.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following **BenchmarkCurveName10Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Index** <*Indx*>	[1..1]	CodeSet		1223
Or}	**Name** <*Nm*>	[1..1]	Text		1225

8.4.1.2.2.4.2.2.3.2.35.2.1 Index <Indx>

Presence: [1..1]

Definition: Index name where the underlying is an index.

Datatype: "BenchmarkCurveName3Code" on page 1495

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.

CodeName	Name	Definition
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and

CodeName	Name	Definition
		the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.

8.4.1.2.2.4.2.2.3.2.35.2.2 Name <Nm>

Presence: [1..1]

Definition: Provides the name that should be used where no ISIN or standardised name of the index exists, including its term.

Datatype: "Max350Text" on page 1518

8.4.1.2.2.4.2.2.3.2.36 FloatingRebateRateTermUnit <FltgRbtRateTermUnit>

Presence: [0..1]

Definition: Specifies whether the values defined as rate basis code are matching or not.

FloatingRebateRateTermUnit <FltgRbtRateTermUnit> contains the following **CompareRateBasis2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		1225
	Value2 <*Val2*>	[0..1]	CodeSet		1225

8.4.1.2.2.4.2.2.3.2.36.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "RateBasis1Code" on page 1506

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

8.4.1.2.2.4.2.2.3.2.36.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "RateBasis1Code" on page 1506

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.

CodeName	Name	Definition
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

8.4.1.2.2.4.2.2.3.2.37 FloatingRebateRateTermValue <FltgRbtRateTermVal>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 3 characters are matching or not.

FloatingRebateRateTermValue <FltgRbtRateTermVal> contains the following **CompareNumber2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[1..1]	Quantity	C6	1226
	Value2 *<Val2>*	[1..1]	Quantity	C6	1226

8.4.1.2.2.4.2.2.3.2.37.1 Value1 <Val1>

Presence: [1..1]

Definition: Information for the first side of the transaction.

Impacted by: C6 "NumberRule"

Datatype: "Max5Number" on page 1517

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.2.4.2.2.3.2.37.2 Value2 <Val2>

Presence: [1..1]

Definition: Information for the second side of the transaction.

Impacted by: C6 "NumberRule"

Datatype: "Max5Number" on page 1517

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.2.4.2.2.3.2.38 FloatingRebateRatePaymentFrequencyUnit <FltgRbtRatePmtFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the values defined as rate basis code are matching or not.

FloatingRebateRatePaymentFrequencyUnit <FltgRbtRatePmtFrqcyUnit> contains the following **CompareRateBasis2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		1227
	Value2 <*Val2*>	[0..1]	CodeSet		1227

8.4.1.2.2.4.2.2.3.2.38.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "RateBasis1Code" on page 1506

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

8.4.1.2.2.4.2.2.3.2.38.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "RateBasis1Code" on page 1506

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

8.4.1.2.2.4.2.2.3.2.39 FloatingRebateRatePaymentFrequencyValue <FltgRbtRatePmtFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 3 characters are matching or not.

FloatingRebateRatePaymentFrequencyValue <FltgRbtRatePmtFrqcyVal> contains the following **CompareNumber2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[1..1]	Quantity	C6	1227
	Value2 <*Val2*>	[1..1]	Quantity	C6	1228

8.4.1.2.2.4.2.2.3.2.39.1 Value1 <Val1>

Presence: [1..1]

Definition: Information for the first side of the transaction.

Impacted by: C6 "NumberRule"

Datatype: "Max5Number" on page 1517

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.2.4.2.2.3.2.39.2 Value2 <Val2>

Presence: [1..1]

Definition: Information for the second side of the transaction.

Impacted by: C6 "NumberRule"

Datatype: "Max5Number" on page 1517

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.2.4.2.2.3.2.40 FloatingRebateRateResetFrequencyUnit <FltgRbtRateRstFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the values defined as rate basis code are matching or not.

FloatingRebateRateResetFrequencyUnit <FltgRbtRateRstFrqcyUnit> contains the following **CompareRateBasis2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		1228
	Value2 <*Val2*>	[0..1]	CodeSet		1228

8.4.1.2.2.4.2.2.3.2.40.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "RateBasis1Code" on page 1506

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

8.4.1.2.2.4.2.2.3.2.40.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "RateBasis1Code" on page 1506

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

8.4.1.2.2.4.2.2.3.2.41 FloatingRebateRateResetFrequencyValue <FltgRbtRateRstFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 3 characters are matching or not.

FloatingRebateRateResetFrequencyValue <FltgRbtRateRstFrqcyVal> contains the following **CompareNumber2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[1..1]	Quantity	C6	1229
	Value2 <*Val2*>	[1..1]	Quantity	C6	1229

8.4.1.2.2.4.2.2.3.2.41.1 Value1 <Val1>

Presence: [1..1]

Definition: Information for the first side of the transaction.

Impacted by: C6 "NumberRule"

Datatype: "Max5Number" on page 1517

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.2.4.2.2.3.2.41.2 Value2 <Val2>

Presence: [1..1]

Definition: Information for the second side of the transaction.

Impacted by: C6 "NumberRule"

Datatype: "Max5Number" on page 1517

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.2.4.2.2.3.2.42 RebateRateBasisPointSpread <RbtRateBsisPtSprd>

Presence: [0..1]

Definition: Specifies whether the values defined as number with max 5 characters are matching or not.

RebateRateBasisPointSpread <RbtRateBsisPtSprd> contains the following **CompareNumber2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[1..1]	Quantity	C6	1230
	Value2 <*Val2*>	[1..1]	Quantity	C6	1230

8.4.1.2.2.4.2.2.3.2.42.1 Value1 <Val1>

Presence: [1..1]

Definition: Information for the first side of the transaction.

Impacted by: C6 "NumberRule"

Datatype: "Max5Number" on page 1517

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.2.4.2.2.3.2.42.2 Value2 <Val2>

Presence: [1..1]

Definition: Information for the second side of the transaction.

Impacted by: C6 "NumberRule"

Datatype: "Max5Number" on page 1517

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.4.1.2.2.4.2.2.3.2.43 AdjustedRate <AdjstdRate>

Presence: [0..1]

Definition: Specifies whether the values defined as the adjusted rate are matching or not.

AdjustedRate <AdjstdRate> contains the following **ComparePercentageRate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Rate		1230
	Value2 <*Val2*>	[0..1]	Rate		1231

8.4.1.2.2.4.2.2.3.2.43.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.2.43.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.2.44 AdjustmentRateDate <AdjstmntRateDt>

Presence: [0..1]

Definition: Specifies whether the values defined as the Rate Date are matching or not.

AdjustmentRateDate <AdjstmntRateDt> contains the following **CompareDate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		1231
	Value2 <*Val2*>	[0..1]	Date		1231

8.4.1.2.2.4.2.2.3.2.44.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISODate" on page 1513

8.4.1.2.2.4.2.2.3.2.44.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISODate" on page 1513

8.4.1.2.2.4.2.2.3.2.45 LendingFee <LndgFee>

Presence: [0..1]

Definition: Specifies whether the values defined as percentage rate are matching or not.

LendingFee <LndgFee> contains the following **ComparePercentageRate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Rate		1231
	Value2 <*Val2*>	[0..1]	Rate		1231

8.4.1.2.2.4.2.2.3.2.45.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.2.45.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.2.46 OutstandingLoan <OutsdngLn>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

OutstandingLoan <OutsdngLn> contains the following **CompareActiveOrHistoricCurrencyAndAmount2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1232
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1232

8.4.1.2.2.4.2.2.3.2.46.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.46.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.47 ShortMarketValue <ShrtMktVal>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

ShortMarketValue <ShrtMktVal> contains the following **CompareActiveOrHistoricCurrencyAndAmount2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1233
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1233

8.4.1.2.2.4.2.2.3.2.47.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.47.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.2.48 LevelType <LvlTp>

Presence: [0..1]

Definition: Specifies whether the values defined as transaction/position indicator are matching or not.

LevelType <LvlTp> contains the following **CompareReportingLevelType2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		1234
	Value2 <*Val2*>	[0..1]	CodeSet		1234

8.4.1.2.2.4.2.2.3.2.48.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ModificationLevel1Code" on page 1504

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

8.4.1.2.2.4.2.2.3.2.48.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ModificationLevel1Code" on page 1504

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

8.4.1.2.2.4.2.2.3.2.49 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Unit of measure in which the quantity is expressed.

UnitOfMeasure <UnitOfMeasr> contains the following **CompareUnitOfMeasure2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		1235
	Value2 *<Val2>*	[0..1]	CodeSet		1238

8.4.1.2.2.4.2.2.3.2.49.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.

CodeName	Name	Definition
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.

CodeName	Name	Definition
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.

CodeName	Name	Definition
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

8.4.1.2.2.4.2.2.3.2.49.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.

CodeName	Name	Definition
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.

CodeName	Name	Definition
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.

CodeName	Name	Definition
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6

CodeName	Name	Definition
		pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

8.4.1.2.2.4.2.2.3.3 CollateralMatchingCriteria <CollMtchgCrit>

Presence: [0..1]

Definition: Compares information related to both sides of a collateral.

CollateralMatchingCriteria <CollMtchgCrit> contains the following **CollateralMatchingCriteria3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	UncollateralisedFlag *<UncollsdFlg>*	[0..1]			1246
	Value1 *<Val1>*	[0..1]	Indicator		1247
	Value2 *<Val2>*	[0..1]	Indicator		1247
	NetExposureCollateralisationIndicator *<NetXpsrCollstnInd>*	[0..1]			1247
	Value1 *<Val1>*	[0..1]	Indicator		1247
	Value2 *<Val2>*	[0..1]	Indicator		1247
	CollateralValueDate *<CollValDt>*	[0..1]			1248
	Value1 *<Val1>*	[0..1]	Date		1248
	Value2 *<Val2>*	[0..1]	Date		1248
	ComponentType *<CmpntTp>*	[0..1]			1248
	Security *<Scty>*	[0..*]			1252
	Identification *<Id>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	IdentifierSet		1255
	Value2 *<Val2>*	[0..1]	IdentifierSet		1255
	ClassificationType *<ClssfctnTp>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	IdentifierSet		1255
	Value2 *<Val2>*	[0..1]	IdentifierSet		1255
	Quantity *<Qty>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	Quantity		1256
	Value2 *<Val2>*	[0..1]	Quantity		1256
	NominalValue *<NmnlVal>*	[0..1]			1256
	Value1 *<Val1>*	[0..1]			1256
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1257
	Sign *<Sgn>*	[0..1]	Indicator		1257
	Value2 *<Val2>*	[0..1]			1257
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1257
	Sign *<Sgn>*	[0..1]	Indicator		1258
	Quality *<Qlty>*	[0..1]			1258
	Value1 *<Val1>*	[0..1]	CodeSet		1258
	Value2 *<Val2>*	[0..1]	CodeSet		1259

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Maturity <*Mtrty*>	[0..1]			1259
	Value1 <*Val1*>	[0..1]	Date		1259
	Value2 <*Val2*>	[0..1]	Date		1259
	IssuerIdentifier <*IssrIdr*>	[0..1]			1259
	Value1 <*Val1*>	[0..1]	±		1260
	Value2 <*Val2*>	[0..1]	±		1260
	IssuerCountry <*IssrCtry*>	[0..1]			1260
	Value1 <*Val1*>	[0..1]	CodeSet	C3	1260
	Value2 <*Val2*>	[0..1]	CodeSet	C3	1261
	Type <*Tp*>	[0..*]			1261
	Value1 <*Val1*>	[0..1]			1261
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1262
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1262
	Value2 <*Val2*>	[0..1]			1262
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1262
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1262
	UnitPrice <*UnitPric*>	[0..1]			1262
	Value1 <*Val1*>	[0..1]			1263
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1263
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1264
	Sign <*Sgn*>	[0..1]	Indicator		1264
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1264
Or	**Yield** <*Yld*>	[1..1]	Rate		1264
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1265
	Value2 <*Val2*>	[0..1]			1265
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1265
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1265
	Sign <*Sgn*>	[0..1]	Indicator		1266
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1266
Or	**Yield** <*Yld*>	[1..1]	Rate		1266
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1266

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]			1266
	Value1 *<Val1>*	[0..1]	Indicator		1267
	Value2 *<Val2>*	[0..1]	Indicator		1267
	MarketValue *<MktVal>*	[0..1]			1267
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1267
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1268
	AvailableForReuse *<AvlblForReuse>*	[0..1]			1268
	Value1 *<Val1>*	[0..1]	Indicator		1268
	Value2 *<Val2>*	[0..1]	Indicator		1268
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]			1269
	Value1 *<Val1>*	[0..1]	Rate		1269
	Value2 *<Val2>*	[0..1]	Rate		1269
	Commodity *<Cmmdty>*	[0..*]			1269
	Classification *<Clssfctn>*	[0..1]			1270
	Value1 *<Val1>*	[0..1]	±		1271
	Value2 *<Val2>*	[0..1]	±		1277
	Quantity *<Qty>*	[0..1]			1283
	Value1 *<Val1>*	[0..1]	Quantity		1283
	Value2 *<Val2>*	[0..1]	Quantity		1283
	UnitPrice *<UnitPric>*	[0..1]			1284
	Value1 *<Val1>*	[0..1]			1284
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1285
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1285
	Sign *<Sgn>*	[0..1]	Indicator		1285
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1285
Or	**Yield** *<Yld>*	[1..1]	Rate		1286
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1286
	Value2 *<Val2>*	[0..1]			1286
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1286
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1286
	Sign *<Sgn>*	[0..1]	Indicator		1287

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1287
Or	**Yield** *<Yld>*	[1..1]	Rate		1287
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1287
	MarketValue *<MktVal>*	[0..1]			1287
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1288
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1288
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1288
	Value1 *<Val1>*	[0..1]	CodeSet		1289
	Value2 *<Val2>*	[0..1]	CodeSet		1292
	Cash *<Csh>*	[0..*]			1296
	Value *<Val>*	[1..1]			1297
	Value1 *<Val1>*	[0..1]			1297
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1297
	Sign *<Sgn>*	[0..1]	Indicator		1298
	Value2 *<Val2>*	[0..1]			1298
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1298
	Sign *<Sgn>*	[0..1]	Indicator		1298
	HaircutOrMargin *<HrcutOrMrgn>*	[1..1]			1299
	Value1 *<Val1>*	[0..1]	Rate		1299
	Value2 *<Val2>*	[0..1]	Rate		1299
	BasketIdentifier *<BsktIdr>*	[0..1]			1299
	Value1 *<Val1>*	[0..1]	±		1299
	Value2 *<Val2>*	[0..1]	±		1300

8.4.1.2.2.4.2.2.3.3.1 UncollateralisedFlag <UncollsdFlg>

Presence: [0..1]

Definition: Specifies whether the values defined as true/false indicator are matching or not.

UncollateralisedFlag <UncollsdFlg> contains the following **CompareTrueFalseIndicator2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Indicator		1247
	Value2 *<Val2>*	[0..1]	Indicator		1247

8.4.1.2.2.4.2.2.3.3.1.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.2.4.2.2.3.3.1.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.2.4.2.2.3.3.2 NetExposureCollateralisationIndicator <NetXpsrCollstnInd>

Presence: [0..1]

Definition: Specifies whether the values defined as true/false indicator are matching or not.

NetExposureCollateralisationIndicator <NetXpsrCollstnInd> contains the following **CompareTrueFalseIndicator2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Indicator		1247
	Value2 <*Val2*>	[0..1]	Indicator		1247

8.4.1.2.2.4.2.2.3.3.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.2.4.2.2.3.3.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.2.4.2.2.3.3.3 CollateralValueDate <CollValDt>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

CollateralValueDate <CollValDt> contains the following **CompareDate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Date		1248
	Value2 *<Val2>*	[0..1]	Date		1248

8.4.1.2.2.4.2.2.3.3.3.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISODate" on page 1513

8.4.1.2.2.4.2.2.3.3.3.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISODate" on page 1513

8.4.1.2.2.4.2.2.3.3.4 ComponentType <CmpntTp>

Presence: [0..1]

Definition: Specifies whether the infromation on the component type is matching or not.

ComponentType <CmpntTp> contains the following **SecurityCommodityCash1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Security *<Scty>*	[0..*]			1252
	Identification *<Id>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	IdentifierSet		1255
	Value2 *<Val2>*	[0..1]	IdentifierSet		1255
	ClassificationType *<ClssfctnTp>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	IdentifierSet		1255
	Value2 *<Val2>*	[0..1]	IdentifierSet		1255
	Quantity *<Qty>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	Quantity		1256
	Value2 *<Val2>*	[0..1]	Quantity		1256
	NominalValue *<NmnlVal>*	[0..1]			1256
	Value1 *<Val1>*	[0..1]			1256
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1257
	Sign *<Sgn>*	[0..1]	Indicator		1257
	Value2 *<Val2>*	[0..1]			1257
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1257
	Sign *<Sgn>*	[0..1]	Indicator		1258
	Quality *<Qlty>*	[0..1]			1258
	Value1 *<Val1>*	[0..1]	CodeSet		1258
	Value2 *<Val2>*	[0..1]	CodeSet		1259
	Maturity *<Mtrty>*	[0..1]			1259
	Value1 *<Val1>*	[0..1]	Date		1259
	Value2 *<Val2>*	[0..1]	Date		1259
	IssuerIdentifier *<IssrIdr>*	[0..1]			1259
	Value1 *<Val1>*	[0..1]	±		1260
	Value2 *<Val2>*	[0..1]	±		1260
	IssuerCountry *<IssrCtry>*	[0..1]			1260
	Value1 *<Val1>*	[0..1]	CodeSet	C3	1260
	Value2 *<Val2>*	[0..1]	CodeSet	C3	1261
	Type *<Tp>*	[0..*]			1261
	Value1 *<Val1>*	[0..1]			1261

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1262
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1262
	Value2 *<Val2>*	[0..1]			1262
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1262
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1262
	UnitPrice *<UnitPric>*	[0..1]			1262
	Value1 *<Val1>*	[0..1]			1263
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1263
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1264
	Sign *<Sgn>*	[0..1]	Indicator		1264
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1264
Or	**Yield** *<Yld>*	[1..1]	Rate		1264
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1265
	Value2 *<Val2>*	[0..1]			1265
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1265
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1265
	Sign *<Sgn>*	[0..1]	Indicator		1266
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1266
Or	**Yield** *<Yld>*	[1..1]	Rate		1266
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1266
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]			1266
	Value1 *<Val1>*	[0..1]	Indicator		1267
	Value2 *<Val2>*	[0..1]	Indicator		1267
	MarketValue *<MktVal>*	[0..1]			1267
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1267
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1268
	AvailableForReuse *<AvlblForReuse>*	[0..1]			1268
	Value1 *<Val1>*	[0..1]	Indicator		1268
	Value2 *<Val2>*	[0..1]	Indicator		1268
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]			1269
	Value1 *<Val1>*	[0..1]	Rate		1269

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value2 <Val2>	[0..1]	Rate		1269
	Commodity <Cmmdty>	[0..*]			1269
	Classification <Clssfctn>	[0..1]			1270
	Value1 <Val1>	[0..1]	±		1271
	Value2 <Val2>	[0..1]	±		1277
	Quantity <Qty>	[0..1]			1283
	Value1 <Val1>	[0..1]	Quantity		1283
	Value2 <Val2>	[0..1]	Quantity		1283
	UnitPrice <UnitPric>	[0..1]			1284
	Value1 <Val1>	[0..1]			1284
{Or	**MonetaryValue** <MntryVal>	[1..1]			1285
	Amount <Amt>	[1..1]	Amount	C1, C4	1285
	Sign <Sgn>	[0..1]	Indicator		1285
Or	**Percentage** <Pctg>	[1..1]	Rate		1285
Or	**Yield** <Yld>	[1..1]	Rate		1286
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		1286
	Value2 <Val2>	[0..1]			1286
{Or	**MonetaryValue** <MntryVal>	[1..1]			1286
	Amount <Amt>	[1..1]	Amount	C1, C4	1286
	Sign <Sgn>	[0..1]	Indicator		1287
Or	**Percentage** <Pctg>	[1..1]	Rate		1287
Or	**Yield** <Yld>	[1..1]	Rate		1287
Or}	**BasisPoints** <BsisPts>	[1..1]	Quantity		1287
	MarketValue <MktVal>	[0..1]			1287
	Value1 <Val1>	[0..1]	Amount	C1, C4	1288
	Value2 <Val2>	[0..1]	Amount	C1, C4	1288
	UnitOfMeasure <UnitOfMeasr>	[0..1]			1288
	Value1 <Val1>	[0..1]	CodeSet		1289
	Value2 <Val2>	[0..1]	CodeSet		1292
	Cash <Csh>	[0..*]			1296
	Value <Val>	[1..1]			1297

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]			1297
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1297
	Sign *<Sgn>*	[0..1]	Indicator		1298
	Value2 *<Val2>*	[0..1]			1298
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1298
	Sign *<Sgn>*	[0..1]	Indicator		1298
	HaircutOrMargin *<HrcutOrMrgn>*	[1..1]			1299
	Value1 *<Val1>*	[0..1]	Rate		1299
	Value2 *<Val2>*	[0..1]	Rate		1299

8.4.1.2.2.4.2.2.3.3.4.1 Security <Scty>

Presence: [0..*]

Definition: Data specific to securities being subject to the transaction.

Security <Scty> contains the following **Security17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	IdentifierSet		1255
	Value2 *<Val2>*	[0..1]	IdentifierSet		1255
	ClassificationType *<ClssfctnTp>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	IdentifierSet		1255
	Value2 *<Val2>*	[0..1]	IdentifierSet		1255
	Quantity *<Qty>*	[0..1]			1255
	Value1 *<Val1>*	[0..1]	Quantity		1256
	Value2 *<Val2>*	[0..1]	Quantity		1256
	NominalValue *<NmnlVal>*	[0..1]			1256
	Value1 *<Val1>*	[0..1]			1256
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1257
	Sign *<Sgn>*	[0..1]	Indicator		1257
	Value2 *<Val2>*	[0..1]			1257
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1257
	Sign *<Sgn>*	[0..1]	Indicator		1258
	Quality *<Qlty>*	[0..1]			1258
	Value1 *<Val1>*	[0..1]	CodeSet		1258
	Value2 *<Val2>*	[0..1]	CodeSet		1259
	Maturity *<Mtrty>*	[0..1]			1259
	Value1 *<Val1>*	[0..1]	Date		1259
	Value2 *<Val2>*	[0..1]	Date		1259
	IssuerIdentifier *<IssrIdr>*	[0..1]			1259
	Value1 *<Val1>*	[0..1]	±		1260
	Value2 *<Val2>*	[0..1]	±		1260
	IssuerCountry *<IssrCtry>*	[0..1]			1260
	Value1 *<Val1>*	[0..1]	CodeSet	C3	1260
	Value2 *<Val2>*	[0..1]	CodeSet	C3	1261
	Type *<Tp>*	[0..*]			1261
	Value1 *<Val1>*	[0..1]			1261
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1262

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1262
	Value2 *<Val2>*	[0..1]			1262
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1262
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1262
	UnitPrice *<UnitPric>*	[0..1]			1262
	Value1 *<Val1>*	[0..1]			1263
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1263
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1264
	Sign *<Sgn>*	[0..1]	Indicator		1264
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1264
Or	**Yield** *<Yld>*	[1..1]	Rate		1264
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1265
	Value2 *<Val2>*	[0..1]			1265
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1265
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1265
	Sign *<Sgn>*	[0..1]	Indicator		1266
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1266
Or	**Yield** *<Yld>*	[1..1]	Rate		1266
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1266
	ExclusiveArrangement *<ExclsvArrgmnt>*	[0..1]			1266
	Value1 *<Val1>*	[0..1]	Indicator		1267
	Value2 *<Val2>*	[0..1]	Indicator		1267
	MarketValue *<MktVal>*	[0..1]			1267
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1267
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1268
	AvailableForReuse *<AvlblForReuse>*	[0..1]			1268
	Value1 *<Val1>*	[0..1]	Indicator		1268
	Value2 *<Val2>*	[0..1]	Indicator		1268
	HaircutOrMargin *<HrcutOrMrgn>*	[0..1]			1269
	Value1 *<Val1>*	[0..1]	Rate		1269
	Value2 *<Val2>*	[0..1]	Rate		1269

8.4.1.2.2.4.2.2.3.3.4.1.1 Identification <Id>

Presence: [0..1]

Definition: Specifies whether the values defined as ISIN identifier are matching or not.

Identification <Id> contains the following **CompareISINIdentifier2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		1255
	Value2 <*Val2*>	[0..1]	IdentifierSet		1255

8.4.1.2.2.4.2.2.3.3.4.1.1.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

8.4.1.2.2.4.2.2.3.3.4.1.1.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISINOct2015Identifier" on page 1515

8.4.1.2.2.4.2.2.3.3.4.1.2 ClassificationType <ClssfctnTp>

Presence: [0..1]

Definition: Specifies whether the values defined as CFI identifier are matching or not.

ClassificationType <ClssfctnTp> contains the following **CompareCFIIdentifier2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		1255
	Value2 <*Val2*>	[0..1]	IdentifierSet		1255

8.4.1.2.2.4.2.2.3.3.4.1.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "CFIOct2015Identifier" on page 1514

8.4.1.2.2.4.2.2.3.3.4.1.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "CFIOct2015Identifier" on page 1514

8.4.1.2.2.4.2.2.3.3.4.1.3 Quantity <Qty>

Presence: [0..1]

Definition: Specifies whether the values defined as decimal number are matching or not.

Quantity <Qty> contains the following **CompareDecimalNumber2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Quantity		1256
	Value2 *<Val2>*	[0..1]	Quantity		1256

8.4.1.2.2.4.2.2.3.3.4.1.3.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "DecimalNumber" on page 1516

8.4.1.2.2.4.2.2.3.3.4.1.3.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "DecimalNumber" on page 1516

8.4.1.2.2.4.2.2.3.3.4.1.4 NominalValue <NmnlVal>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

NominalValue <NmnlVal> contains the following **CompareAmountAndDirection1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]			1256
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1257
	Sign *<Sgn>*	[0..1]	Indicator		1257
	Value2 *<Val2>*	[0..1]			1257
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1257
	Sign *<Sgn>*	[0..1]	Indicator		1258

8.4.1.2.2.4.2.2.3.3.4.1.4.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1257
	Sign *<Sgn>*	[0..1]	Indicator		1257

8.4.1.2.2.4.2.2.3.3.4.1.4.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.3.4.1.4.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

8.4.1.2.2.4.2.2.3.3.4.1.4.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1257
	Sign <*Sgn*>	[0..1]	Indicator		1258

8.4.1.2.2.4.2.2.3.3.4.1.4.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.3.4.1.4.2.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

8.4.1.2.2.4.2.2.3.3.4.1.5 Quality <Qlty>

Presence: [0..1]

Definition: Specifies whether the values defined as collateral quality type code are matching or not.

Quality <Qlty> contains the following **CompareCollateralQualityType2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		1258
	Value2 <*Val2*>	[0..1]	CodeSet		1259

8.4.1.2.2.4.2.2.3.3.4.1.5.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.

CodeName	Name	Definition
NOAP	NonApplicable	Collateral quality type is not applicable.

8.4.1.2.2.4.2.2.3.3.4.1.5.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "CollateralQualityType1Code" on page 1497

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

8.4.1.2.2.4.2.2.3.3.4.1.6 Maturity <Mtrty>

Presence: [0..1]

Definition: Specifies whether the values defined as ISO date are matching or not.

Maturity <Mtrty> contains the following **CompareDate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		1259
	Value2 <*Val2*>	[0..1]	Date		1259

8.4.1.2.2.4.2.2.3.3.4.1.6.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISODate" on page 1513

8.4.1.2.2.4.2.2.3.3.4.1.6.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISODate" on page 1513

8.4.1.2.2.4.2.2.3.3.4.1.7 IssuerIdentifier <IssrIdr>

Presence: [0..1]

Definition: Specifies whether the values defined as LEI identifier are matching or not.

IssuerIdentifier <IssrIdr> contains the following **CompareOrganisationIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		1260
	Value2 <*Val2*>	[0..1]	±		1260

8.4.1.2.2.4.2.2.3.3.4.1.7.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

8.4.1.2.2.4.2.2.3.3.4.1.7.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

8.4.1.2.2.4.2.2.3.3.4.1.8 IssuerCountry <IssrCtry>

Presence: [0..1]

Definition: Specifies whether the values defined as country code are matching or not.

IssuerCountry <IssrCtry> contains the following **CompareCountryCode2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet	C3	1260
	Value2 <*Val2*>	[0..1]	CodeSet	C3	1261

8.4.1.2.2.4.2.2.3.3.4.1.8.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

8.4.1.2.2.4.2.2.3.3.4.1.8.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

8.4.1.2.2.4.2.2.3.3.4.1.9 Type <Tp>

Presence: [0..*]

Definition: Specifies whether the values defined as securities lending type are matching or not.

Type <Tp> contains the following **CompareSecuritiesLendingType2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]			1261
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1262
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1262
	Value2 *<Val2>*	[0..1]			1262
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1262
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1262

8.4.1.2.2.4.2.2.3.3.4.1.9.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** *<Cd>*	[1..1]	CodeSet		1262
Or}	**Proprietary** *<Prtry>*	[1..1]	Text		1262

8.4.1.2.2.4.2.2.3.3.4.1.9.1.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

8.4.1.2.2.4.2.2.3.3.4.1.9.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

8.4.1.2.2.4.2.2.3.3.4.1.9.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following **SecuritiesLendingType3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Code** <*Cd*>	[1..1]	CodeSet		1262
Or}	**Proprietary** <*Prtry*>	[1..1]	Text		1262

8.4.1.2.2.4.2.2.3.3.4.1.9.2.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalSecuritiesLendingType1Code" on page 1499

8.4.1.2.2.4.2.2.3.3.4.1.9.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

8.4.1.2.2.4.2.2.3.3.4.1.10 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Specifies whether the the unit prices are matching or not.

UnitPrice <UnitPric> contains the following **CompareUnitPrice3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]			1263
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1263
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1264
	Sign *<Sgn>*	[0..1]	Indicator		1264
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1264
Or	**Yield** *<Yld>*	[1..1]	Rate		1264
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1265
	Value2 *<Val2>*	[0..1]			1265
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1265
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1265
	Sign *<Sgn>*	[0..1]	Indicator		1266
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1266
Or	**Yield** *<Yld>*	[1..1]	Rate		1266
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1266

8.4.1.2.2.4.2.2.3.3.4.1.10.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1263
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1264
	Sign *<Sgn>*	[0..1]	Indicator		1264
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1264
Or	**Yield** *<Yld>*	[1..1]	Rate		1264
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1265

8.4.1.2.2.4.2.2.3.3.4.1.10.1.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1264
	Sign <*Sgn*>	[0..1]	Indicator		1264

8.4.1.2.2.4.2.2.3.3.4.1.10.1.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.3.4.1.10.1.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

8.4.1.2.2.4.2.2.3.3.4.1.10.1.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.3.4.1.10.1.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.3.4.1.10.1.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

8.4.1.2.2.4.2.2.3.3.4.1.10.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1265
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1265
	Sign <*Sgn*>	[0..1]	Indicator		1266
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1266
Or	**Yield** <*Yld*>	[1..1]	Rate		1266
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1266

8.4.1.2.2.4.2.2.3.3.4.1.10.2.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1265
	Sign <*Sgn*>	[0..1]	Indicator		1266

8.4.1.2.2.4.2.2.3.3.4.1.10.2.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.3.4.1.10.2.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

8.4.1.2.2.4.2.2.3.3.4.1.10.2.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.3.4.1.10.2.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.3.4.1.10.2.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

8.4.1.2.2.4.2.2.3.3.4.1.11 ExclusiveArrangement <ExclsvArrgmnt>

Presence: [0..1]

Definition: Specifies whether the values defined as true/false indicator are matching or not.

ExclusiveArrangement <ExclsvArrgmnt> contains the following **CompareTrueFalseIndicator2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Indicator		1267
	Value2 *<Val2>*	[0..1]	Indicator		1267

8.4.1.2.2.4.2.2.3.3.4.1.11.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.2.4.2.2.3.3.4.1.11.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.2.4.2.2.3.3.4.1.12 MarketValue <MktVal>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

MarketValue <MktVal> contains the following **CompareActiveOrHistoricCurrencyAndAmount2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Amount	C1, C4	1267
	Value2 <*Val2*>	[0..1]	Amount	C1, C4	1268

8.4.1.2.2.4.2.2.3.3.4.1.12.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.3.4.1.12.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.3.4.1.13 AvailableForReuse <AvlblForReuse>

Presence: [0..1]

Definition: Specifies whether the values defined as true/false indicator are matching or not.

AvailableForReuse <AvlblForReuse> contains the following **CompareTrueFalseIndicator2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Indicator		1268
	Value2 <*Val2*>	[0..1]	Indicator		1268

8.4.1.2.2.4.2.2.3.3.4.1.13.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.2.4.2.2.3.3.4.1.13.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

8.4.1.2.2.4.2.2.3.3.4.1.14 HaircutOrMargin <HrcutOrMrgn>

Presence: [0..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

HaircutOrMargin <HrcutOrMrgn> contains the following **ComparePercentageRate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Rate		1269
	Value2 <*Val2*>	[0..1]	Rate		1269

8.4.1.2.2.4.2.2.3.3.4.1.14.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.3.4.1.14.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.3.4.2 Commodity <Cmmdty>

Presence: [0..*]

Definition: Data specific to commodities being subject to the transaction.

Commodity <Cmmdty> contains the following **Commodity21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Classification *<Clssfctn>*	[0..1]			1270
	Value1 *<Val1>*	[0..1]	±		1271
	Value2 *<Val2>*	[0..1]	±		1277
	Quantity *<Qty>*	[0..1]			1283
	Value1 *<Val1>*	[0..1]	Quantity		1283
	Value2 *<Val2>*	[0..1]	Quantity		1283
	UnitPrice *<UnitPric>*	[0..1]			1284
	Value1 *<Val1>*	[0..1]			1284
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1285
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1285
	Sign *<Sgn>*	[0..1]	Indicator		1285
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1285
Or	**Yield** *<Yld>*	[1..1]	Rate		1286
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1286
	Value2 *<Val2>*	[0..1]			1286
{Or	**MonetaryValue** *<MntryVal>*	[1..1]			1286
	Amount *<Amt>*	[1..1]	Amount	C1, C4	1286
	Sign *<Sgn>*	[0..1]	Indicator		1287
Or	**Percentage** *<Pctg>*	[1..1]	Rate		1287
Or	**Yield** *<Yld>*	[1..1]	Rate		1287
Or}	**BasisPoints** *<BsisPts>*	[1..1]	Quantity		1287
	MarketValue *<MktVal>*	[0..1]			1287
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1288
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1288
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			1288
	Value1 *<Val1>*	[0..1]	CodeSet		1289
	Value2 *<Val2>*	[0..1]	CodeSet		1292

8.4.1.2.2.4.2.2.3.3.4.2.1 Classification <Clssfctn>

Presence: [0..1]

Definition: Specifies whether the values defined asset class commodity are matching or not.

Classification <Clssfctn> contains the following **CompareCommodityAssetClass2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		1271
	Value2 <*Val2*>	[0..1]	±		1277

8.4.1.2.2.4.2.2.3.3.4.2.1.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]			1380
{Or	GrainOilSeed *<GrnOilSeed>*	[1..1]			1382
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1382
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1382
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1382
Or	Soft *<Soft>*	[1..1]			1383
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1383
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1383
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1383
Or	Potato *<Ptt>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1384
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1384
Or	OliveOil *<OlvOil>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1385
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1385
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1385
Or	Dairy *<Dairy>*	[1..1]			1385
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Forestry *<Frstry>*	[1..1]			1386
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Seafood *<Sfd>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1387
Or	LiveStock *<LiveStock>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1388
Or	Grain *<Grn>*	[1..1]			1388
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

8.4.1.2.2.4.2.2.3.3.4.2.1.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "AssetClassCommodity5Choice" on page 1374 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]			1380
{Or	GrainOilSeed *<GrnOilSeed>*	[1..1]			1382
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1382
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1382
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1382
Or	Soft *<Soft>*	[1..1]			1383
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1383
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1383
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1383
Or	Potato *<Ptt>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1384
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1384
Or	OliveOil *<OlvOil>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1385
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1385
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1385
Or	Dairy *<Dairy>*	[1..1]			1385
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Forestry *<Frstry>*	[1..1]			1386
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Seafood *<Sfd>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1387
Or	LiveStock *<LiveStock>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1388
Or	Grain *<Grn>*	[1..1]			1388
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

8.4.1.2.2.4.2.2.3.3.4.2.2 Quantity <Qty>

Presence: [0..1]

Definition: Specifies whether the values defined as decimal number are matching or not.

Quantity <Qty> contains the following **CompareDecimalNumber2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity		1283
	Value2 <*Val2*>	[0..1]	Quantity		1283

8.4.1.2.2.4.2.2.3.3.4.2.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "DecimalNumber" on page 1516

8.4.1.2.2.4.2.2.3.3.4.2.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "DecimalNumber" on page 1516

8.4.1.2.2.4.2.2.3.3.4.2.3 UnitPrice <UnitPric>

Presence: [0..1]

Definition: Specifies whether the the unit prices are matching or not.

UnitPrice <UnitPric> contains the following **CompareUnitPrice3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			1284
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1285
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1285
	Sign <*Sgn*>	[0..1]	Indicator		1285
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1285
Or	**Yield** <*Yld*>	[1..1]	Rate		1286
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1286
	Value2 <*Val2*>	[0..1]			1286
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1286
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1286
	Sign <*Sgn*>	[0..1]	Indicator		1287
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1287
Or	**Yield** <*Yld*>	[1..1]	Rate		1287
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1287

8.4.1.2.2.4.2.2.3.3.4.2.3.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1285
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1285
	Sign <*Sgn*>	[0..1]	Indicator		1285
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1285
Or	**Yield** <*Yld*>	[1..1]	Rate		1286
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1286

8.4.1.2.2.4.2.2.3.3.4.2.3.1.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1285
	Sign <*Sgn*>	[0..1]	Indicator		1285

8.4.1.2.2.4.2.2.3.3.4.2.3.1.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.3.4.2.3.1.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

8.4.1.2.2.4.2.2.3.3.4.2.3.1.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.3.4.2.3.1.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.3.4.2.3.1.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

8.4.1.2.2.4.2.2.3.3.4.2.3.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following **SecuritiesTransactionPrice11Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**MonetaryValue** <*MntryVal*>	[1..1]			1286
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1286
	Sign <*Sgn*>	[0..1]	Indicator		1287
Or	**Percentage** <*Pctg*>	[1..1]	Rate		1287
Or	**Yield** <*Yld*>	[1..1]	Rate		1287
Or}	**BasisPoints** <*BsisPts*>	[1..1]	Quantity		1287

8.4.1.2.2.4.2.2.3.3.4.2.3.2.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1286
	Sign <*Sgn*>	[0..1]	Indicator		1287

8.4.1.2.2.4.2.2.3.3.4.2.3.2.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.3.4.2.3.2.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

8.4.1.2.2.4.2.2.3.3.4.2.3.2.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.3.4.2.3.2.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.3.4.2.3.2.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

8.4.1.2.2.4.2.2.3.3.4.2.4 MarketValue <MktVal>

Presence: [0..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

MarketValue <MktVal> contains the following **CompareActiveOrHistoricCurrencyAndAmount2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Amount	C1, C4	1288
	Value2 *<Val2>*	[0..1]	Amount	C1, C4	1288

8.4.1.2.2.4.2.2.3.3.4.2.4.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.3.4.2.4.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.3.4.2.5 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies whether the values defined as unit of measure code are matching or not.

UnitOfMeasure <UnitOfMeasr> contains the following **CompareUnitOfMeasure2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		1289
	Value2 *<Val2>*	[0..1]	CodeSet		1292

8.4.1.2.2.4.2.2.3.3.4.2.5.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).

CodeName	Name	Definition
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.
FOOT	Foot	Unit of length equal to 1/3 yard.
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.

CodeName	Name	Definition
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.

CodeName	Name	Definition
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

8.4.1.2.2.4.2.2.3.3.4.2.5.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "UnitOfMeasure11Code" on page 1509

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.
FOOT	Foot	Unit of length equal to 1/3 yard.

CodeName	Name	Definition
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.

CodeName	Name	Definition
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6

CodeName	Name	Definition
		pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

8.4.1.2.2.4.2.2.3.3.4.3 Cash <Csh>

Presence: [0..*]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

Cash <Csh> contains the following **CashCompare1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[1..1]			1297
	Value1 <*Val1*>	[0..1]			1297
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1297
	Sign <*Sgn*>	[0..1]	Indicator		1298
	Value2 <*Val2*>	[0..1]			1298
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1298
	Sign <*Sgn*>	[0..1]	Indicator		1298
	HaircutOrMargin <*HrcutOrMrgn*>	[1..1]			1299
	Value1 <*Val1*>	[0..1]	Rate		1299
	Value2 <*Val2*>	[0..1]	Rate		1299

8.4.1.2.2.4.2.2.3.3.4.3.1 Value <Val>

Presence: [1..1]

Definition: Specifies whether the values defined as active or historic currency and amount are matching or not.

Value <Val> contains the following **CompareAmountAndDirection1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			1297
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1297
	Sign <*Sgn*>	[0..1]	Indicator		1298
	Value2 <*Val2*>	[0..1]			1298
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1298
	Sign <*Sgn*>	[0..1]	Indicator		1298

8.4.1.2.2.4.2.2.3.3.4.3.1.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1297
	Sign <*Sgn*>	[0..1]	Indicator		1298

8.4.1.2.2.4.2.2.3.3.4.3.1.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.3.4.3.1.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

8.4.1.2.2.4.2.2.3.3.4.3.1.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1298
	Sign <*Sgn*>	[0..1]	Indicator		1298

8.4.1.2.2.4.2.2.3.3.4.3.1.2.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

8.4.1.2.2.4.2.2.3.3.4.3.1.2.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

8.4.1.2.2.4.2.2.3.3.4.3.2 HaircutOrMargin <HrcutOrMrgn>

Presence: [1..1]

Definition: Collateral haircut, a risk control measure applied to underlying collateral whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

In the case of margin lending, collateral haircut or margin requirement, a risk control measure applied to the entire collateral portfolio whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage.

Only actual values, as opposed to estimated or default values are to be reported for this attribute.

HaircutOrMargin <HrcutOrMrgn> contains the following **ComparePercentageRate2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Rate		1299
	Value2 <*Val2*>	[0..1]	Rate		1299

8.4.1.2.2.4.2.2.3.3.4.3.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.3.4.3.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "PercentageRate" on page 1517

8.4.1.2.2.4.2.2.3.3.5 BasketIdentifier <BsktIdr>

Presence: [0..1]

Definition: Specifies whether the values defined as security identification are matching or not.

BasketIdentifier <BsktIdr> contains the following **CompareSecurityIdentification2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		1299
	Value2 <*Val2*>	[0..1]	±		1300

8.4.1.2.2.4.2.2.3.3.5.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecurityIdentification26Choice" on page 1479 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	IdentifierSet		1479
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		1479

8.4.1.2.2.4.2.2.3.3.5.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second of the transaction.

Value2 <Val2> contains one of the following elements (see "SecurityIdentification26Choice" on page 1479 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Identification *<Id>*	[1..1]	IdentifierSet		1479
Or}	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		1479

8.4.1.2.3 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 1430 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1430
	Envelope *<Envlp>*	[1..1]	(External Schema)		1430

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.

8.4.2 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 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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 auth.083.001.01 SecuritiesFinancingReportingMissingCollateralRequestV01

9.1 MessageDefinition Functionality

The SecuritiesFinancingReportingMissingCollateralRequest is made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, with a request to submit collateral information for a given trade.

Outline

The SecuritiesFinancingReportingMissingCollateralRequestV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. TransactionIdentification

Information related to missing transactions that are to be supplemented.

B. 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> <ScttiesFincgRptgMssngCollReq>	[1..1]			
	TransactionIdentification *<TxId>*	[1..*]			1303
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1303
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		1303
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		1304
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		1304
	SupplementaryData *<SplmtryData>*	[0..*]	±	C2	1304

9.3 Constraints

C1 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C2 SupplementaryDataRule

This component may not be used without 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..*]

Definition: Information related to missing transactions that are to be supplemented.

TransactionIdentification <TxId> contains the following **TradeTransactionIdentification6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		1303
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		1303
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		1304
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		1304

9.4.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

9.4.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

9.4.1.3 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the counterparty.

Datatype: "Max52Text" on page 1519

9.4.1.4 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement1" on page 1434 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1434
{Or	Type <*Tp*>	[1..1]	CodeSet		1434
Or}	Proprietary <*Prtry*>	[1..1]	Text		1434
	Version <*Vrsn*>	[0..1]	Year		1434
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1434

9.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C2 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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 auth.084.001.01 SecuritiesFinancingReportingTransactionStatusAdviceV01

10.1 MessageDefinition Functionality

The SecuritiesFinancingReportingTransactionStatusAdvice message is sent by the trade repository (TR) to the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, identifying the transactions rejected and the reasons for a rejection.

Outline

The SecuritiesFinancingReportingTransactionStatusAdviceV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. TransactionReportStatusAndReason

Provides the status and reason of the transaction report advice.

B. 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> <SctiesFincgRptgTxStsAdvc>	[1..1]			
	TransactionReportStatusAndReason *<TxRptStsAndRsn>*	[1..*]			1307
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		1309
Or}	**Report** *<Rpt>*	[1..*]			1309
	ReportStatistics *<RptSttstcs>*	[1..*]			1311
	TotalNumberOfReports *<TtlNbOfRpts>*	[1..1]	Text		1311
	TotalNumberOfReportsAccepted *<TtlNbOfRptsAccptd>*	[1..1]	Text		1311
	TotalNumberOfReportsRejected *<TtlNbOfRptsRjctd>*	[1..1]	Text		1311
	NumberOfReportsRejectedPerError *<NbOfRptsRjctdPerErr>*	[0..*]			1312
	DetailedNumber *<DtldNb>*	[1..1]	Text		1312
	ReportStatus *<RptSts>*	[1..*]			1312
	MessageReportIdentification *<MsgRptId>*	[1..1]	Text		1312
	Status *<Sts>*	[1..1]	CodeSet		1312
	DetailedValidationRule *<DtldVldtnRule>*	[0..1]	±		1313
	TransactionStatistics *<TxSttstcs>*	[1..*]			1313
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[1..1]	Text		1314
	TotalNumberOfTransactionsAccepted *<TtlNbOfTxsAccptd>*	[1..1]	Text		1314
	TotalNumberOfTransactionsRejected *<TtlNbOfTxsRjctd>*	[1..1]	Text		1315
	NumberOfTransactionsRejected *<NbOfTxsRjctd>*	[1..*]			1315
	TransactionIdentification *<TxId>*	[1..1]			1315
{Or	**Transaction** *<Tx>*	[1..1]			1316
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1316
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		1317
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		1317
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		1317
	AgentLender *<AgtLndr>*	[0..1]	±		1317
	TripartyAgent *<TrptyAgt>*	[0..1]	±		1318
Or	**MarginReporting** *<MrgnRptg>*	[1..1]			1318
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1318

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		1319
	CollateralPortfolioIdentification <*CollPrtflId*>	[1..1]	Text		1319
Or}	**CollateralReuse** <*CollReuse*>	[1..1]			1319
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		1319
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		1320
	Status <*Sts*>	[1..1]	CodeSet		1320
	DetailedValidationRule <*DtldVldtnRule*>	[0..1]	±		1321
	SupplementaryData <*SplmtryData*>	[0..*]	±	C2	1321
	SupplementaryData <*SplmtryData*>	[0..*]	±	C2	1321

10.3 Constraints

C1 **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C2 **SupplementaryDataRule**

This component may not be used without 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 TransactionReportStatusAndReason <TxRptStsAndRsn>

Presence: [1..*]

Definition: Provides the status and reason of the transaction report advice.

TransactionReportStatusAndReason <TxRptStsAndRsn> contains one of the following **TradeData11Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		1309
Or}	**Report** *<Rpt>*	[1..*]			1309
	ReportStatistics *<RptSttstcs>*	[1..*]			1311
	TotalNumberOfReports *<TtlNbOfRpts>*	[1..1]	Text		1311
	TotalNumberOfReportsAccepted *<TtlNbOfRptsAccptd>*	[1..1]	Text		1311
	TotalNumberOfReportsRejected *<TtlNbOfRptsRjctd>*	[1..1]	Text		1311
	NumberOfReportsRejectedPerError *<NbOfRptsRjctdPerErr>*	[0..*]			1312
	DetailedNumber *<DtldNb>*	[1..1]	Text		1312
	ReportStatus *<RptSts>*	[1..*]			1312
	MessageReportIdentification *<MsgRptId>*	[1..1]	Text		1312
	Status *<Sts>*	[1..1]	CodeSet		1312
	DetailedValidationRule *<DtldVldtnRule>*	[0..1]	±		1313
	TransactionStatistics *<TxSttstcs>*	[1..*]			1313
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[1..1]	Text		1314
	TotalNumberOfTransactionsAccepted *<TtlNbOfTxsAccptd>*	[1..1]	Text		1314
	TotalNumberOfTransactionsRejected *<TtlNbOfTxsRjctd>*	[1..1]	Text		1315
	NumberOfTransactionsRejected *<NbOfTxsRjctd>*	[1..*]			1315
	TransactionIdentification *<TxId>*	[1..1]			1315
{Or	**Transaction** *<Tx>*	[1..1]			1316
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1316
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		1317
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		1317
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		1317
	AgentLender *<AgtLndr>*	[0..1]	±		1317
	TripartyAgent *<TrptyAgt>*	[0..1]	±		1318
Or	**MarginReporting** *<MrgnRptg>*	[1..1]			1318
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1318
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		1319

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioIdentification <*CollPrtflId*>	[1..1]	Text		1319
Or}	**CollateralReuse** <*CollReuse*>	[1..1]			1319
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		1319
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		1320
	Status <*Sts*>	[1..1]	CodeSet		1320
	DetailedValidationRule <*DtldVldtnRule*>	[0..1]	±		1321
	SupplementaryData <*SplmtryData*>	[0..*]	±	C2	1321

10.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to ESMA as per daily submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1507

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

10.4.1.2 Report <Rpt>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

Report <Rpt> contains the following **TradeData20** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportStatistics *<RptSttstcs>*	[1..*]			1311
	TotalNumberOfReports *<TtlNbOfRpts>*	[1..1]	Text		1311
	TotalNumberOfReportsAccepted *<TtlNbOfRptsAccptd>*	[1..1]	Text		1311
	TotalNumberOfReportsRejected *<TtlNbOfRptsRjctd>*	[1..1]	Text		1311
	NumberOfReportsRejectedPerError *<NbOfRptsRjctdPerErr>*	[0..*]			1312
	DetailedNumber *<DtldNb>*	[1..1]	Text		1312
	ReportStatus *<RptSts>*	[1..*]			1312
	MessageReportIdentification *<MsgRptId>*	[1..1]	Text		1312
	Status *<Sts>*	[1..1]	CodeSet		1312
	DetailedValidationRule *<DtldVldtnRule>*	[0..1]	±		1313
	TransactionStatistics *<TxSttstcs>*	[1..*]			1313
	TotalNumberOfTransactions *<TtlNbOfTxs>*	[1..1]	Text		1314
	TotalNumberOfTransactionsAccepted *<TtlNbOfTxsAccptd>*	[1..1]	Text		1314
	TotalNumberOfTransactionsRejected *<TtlNbOfTxsRjctd>*	[1..1]	Text		1315
	NumberOfTransactionsRejected *<NbOfTxsRjctd>*	[1..*]			1315
	TransactionIdentification *<TxId>*	[1..1]			1315
{Or	**Transaction** *<Tx>*	[1..1]			1316
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1316
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		1317
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		1317
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		1317
	AgentLender *<AgtLndr>*	[0..1]	±		1317
	TripartyAgent *<TrptyAgt>*	[0..1]	±		1318
Or	**MarginReporting** *<MrgnRptg>*	[1..1]			1318
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1318
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		1319
	CollateralPortfolioIdentification *<CollPrtflId>*	[1..1]	Text		1319
Or}	**CollateralReuse** *<CollReuse>*	[1..1]			1319
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1319

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		1320
	Status <*Sts*>	[1..1]	CodeSet		1320
	DetailedValidationRule <*DtldVldtnRule*>	[0..1]	±		1321
	SupplementaryData <*SplmtryData*>	[0..*]	±	C2	1321

10.4.1.2.1 ReportStatistics <RptSttstcs>

Presence: [1..*]

Definition: Information about accepted and rejected reports and the reasons of rejection.

ReportStatistics <RptSttstcs> contains the following **DetailedReportStatistics5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalNumberOfReports <*TtlNbOfRpts*>	[1..1]	Text		1311
	TotalNumberOfReportsAccepted <*TtlNbOfRptsAccptd*>	[1..1]	Text		1311
	TotalNumberOfReportsRejected <*TtlNbOfRptsRjctd*>	[1..1]	Text		1311
	NumberOfReportsRejectedPerError <*NbOfRptsRjctdPerErr*>	[0..*]			1312
	DetailedNumber <*DtldNb*>	[1..1]	Text		1312
	ReportStatus <*RptSts*>	[1..*]			1312
	MessageReportIdentification <*MsgRptId*>	[1..1]	Text		1312
	Status <*Sts*>	[1..1]	CodeSet		1312
	DetailedValidationRule <*DtldVldtnRule*>	[0..1]	±		1313

10.4.1.2.1.1 TotalNumberOfReports <TtlNbOfRpts>

Presence: [1..1]

Definition: Total number of reports sent or received.

Datatype: "Max15NumericText" on page 1518

10.4.1.2.1.2 TotalNumberOfReportsAccepted <TtlNbOfRptsAccptd>

Presence: [1..1]

Definition: Total number of reports accepted.

Datatype: "Max15NumericText" on page 1518

10.4.1.2.1.3 TotalNumberOfReportsRejected <TtlNbOfRptsRjctd>

Presence: [1..1]

Definition: Total number of reports rejected.

Datatype: "Max15NumericText" on page 1518

10.4.1.2.1.4 NumberOfReportsRejectedPerError <NbOfRptsRjctdPerErr>

Presence: [0..*]

Definition: Number of reports rejected per error code.

NumberOfReportsRejectedPerError <NbOfRptsRjctdPerErr> contains the following **NumberOfTransactionsPerValidationRule5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DetailedNumber <*DtldNb*>	[1..1]	Text		1312
	ReportStatus <*RptSts*>	[1..*]			1312
	MessageReportIdentification <*MsgRptId*>	[1..1]	Text		1312
	Status <*Sts*>	[1..1]	CodeSet		1312
	DetailedValidationRule <*DtldVldtnRule*>	[0..1]	±		1313

10.4.1.2.1.4.1 DetailedNumber <DtldNb>

Presence: [1..1]

Definition: Number of individual reports or transactions sent / received, detailed per status.

Datatype: "Max15NumericText" on page 1518

10.4.1.2.1.4.2 ReportStatus <RptSts>

Presence: [1..*]

Definition: Common validation rule for all individual reports received.

ReportStatus <RptSts> contains the following **RejectionReason45** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	MessageReportIdentification <*MsgRptId*>	[1..1]	Text		1312
	Status <*Sts*>	[1..1]	CodeSet		1312
	DetailedValidationRule <*DtldVldtnRule*>	[0..1]	±		1313

10.4.1.2.1.4.2.1 MessageReportIdentification <MsgRptId>

Presence: [1..1]

Definition: Identification of the report.

Datatype: "Max140Text" on page 1518

10.4.1.2.1.4.2.2 Status <Sts>

Presence: [1..1]

Definition: Information on status of submitted transactions.

Datatype: "ReportingMessageStatus1Code" on page 1506

CodeName	Name	Definition
ACPT	Accepted	Whole message has been accepted.

CodeName	Name	Definition
ACTC	AcceptedTechnicalValidation	Message has passed syntactical validation but further validations have not been completed yet.
PART	PartiallyAccepted	Message has been partially accepted. A number of transactions have been accepted, whereas another number of transactions have not yet been accepted.
RCVD	Received	Message has been received but not processed yet.
RJCT	Rejected	Message has been rejected.
RMDR	Reminder	Reminder of a non received message.
WARN	Warning	Message has been accepted with warnings.
INCF	IncorrectFilename	File containing the report has an incorrect filename.
CRPT	CorruptedFile	File containing the report is corrupted.

10.4.1.2.1.4.2.3 DetailedValidationRule <DtldVldtnRule>

Presence: [0..1]

Definition: Acceptance criteria of the transaction.

DetailedValidationRule <DtldVldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 1435 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1435
	Description <*Desc*>	[0..1]	Text		1435
	SchemeName <*SchmeNm*>	[0..1]	±		1435
	Issuer <*Issr*>	[0..1]	Text		1435

10.4.1.2.2 TransactionStatistics <TxSttstcs>

Presence: [1..*]

Definition: Information about accepted and rejected transactions and the reasons of rejection.

TransactionStatistics <TxSttstcs> contains the following **DetailedTransactionStatistics10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalNumberOfTransactions <*TtlNbOfTxs*>	[1..1]	Text		1314
	TotalNumberOfTransactionsAccepted <*TtlNbOfTxsAccptd*>	[1..1]	Text		1314
	TotalNumberOfTransactionsRejected <*TtlNbOfTxsRjctd*>	[1..1]	Text		1315
	NumberOfTransactionsRejected <*NbOfTxsRjctd*>	[1..*]			1315
	TransactionIdentification <*TxId*>	[1..1]			1315
{Or	**Transaction** <*Tx*>	[1..1]			1316
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		1316
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		1317
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		1317
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		1317
	AgentLender <*AgtLndr*>	[0..1]	±		1317
	TripartyAgent <*TrptyAgt*>	[0..1]	±		1318
Or	**MarginReporting** <*MrgnRptg*>	[1..1]			1318
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		1318
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		1319
	CollateralPortfolioIdentification <*CollPrtflId*>	[1..1]	Text		1319
Or}	**CollateralReuse** <*CollReuse*>	[1..1]			1319
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		1319
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		1320
	Status <*Sts*>	[1..1]	CodeSet		1320
	DetailedValidationRule <*DtldVldtnRule*>	[0..1]	±		1321

10.4.1.2.2.1 TotalNumberOfTransactions <TtlNbOfTxs>

Presence: [1..1]

Definition: Total number of reports sent or received.

Datatype: "Max15NumericText" on page 1518

10.4.1.2.2.2 TotalNumberOfTransactionsAccepted <TtlNbOfTxsAccptd>

Presence: [1..1]

Definition: Total number of transactions accepted.

Datatype: "Max15NumericText" on page 1518

10.4.1.2.2.3 TotalNumberOfTransactionsRejected <TtlNbOfTxsRjctd>

Presence: [1..1]

Definition: Total number of transactions rejected.

Datatype: "Max15NumericText" on page 1518

10.4.1.2.2.4 NumberOfTransactionsRejected <NbOfTxsRjctd>

Presence: [1..*]

Definition: Number of transactions rejected per error code.

NumberOfTransactionsRejected <NbOfTxsRjctd> contains the following **RejectionReason47** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[1..1]			1315
{Or	**Transaction** <*Tx*>	[1..1]			1316
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		1316
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		1317
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		1317
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		1317
	AgentLender <*AgtLndr*>	[0..1]	±		1317
	TripartyAgent <*TrptyAgt*>	[0..1]	±		1318
Or	**MarginReporting** <*MrgnRptg*>	[1..1]			1318
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		1318
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		1319
	CollateralPortfolioIdentification <*CollPrtflId*>	[1..1]	Text		1319
Or}	**CollateralReuse** <*CollReuse*>	[1..1]			1319
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		1319
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		1320
	Status <*Sts*>	[1..1]	CodeSet		1320
	DetailedValidationRule <*DtldVldtnRule*>	[0..1]	±		1321

10.4.1.2.2.4.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Identification of a transaction.

TransactionIdentification <TxId> contains one of the following **TransactionIdentification1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**Transaction** *<Tx>*	[1..1]			1316
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1316
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		1317
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		1317
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		1317
	AgentLender *<AgtLndr>*	[0..1]	±		1317
	TripartyAgent *<TrptyAgt>*	[0..1]	±		1318
Or	**MarginReporting** *<MrgnRptg>*	[1..1]			1318
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1318
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		1319
	CollateralPortfolioIdentification *<CollPrtflId>*	[1..1]	Text		1319
Or}	**CollateralReuse** *<CollReuse>*	[1..1]			1319
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1319
	ReportSubmittingEntity *<RptSubmitgNtty>*	[1..1]	±		1320

10.4.1.2.2.4.1.1 Transaction <Tx>

Presence: [1..1]

Definition: Provides identification of the securities financial transaction.

Transaction <Tx> contains the following **TradeTransactionIdentification4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1316
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		1317
	UniqueTradeIdentifier *<UnqTradIdr>*	[0..1]	Text		1317
	MasterAgreement *<MstrAgrmt>*	[0..1]	±		1317
	AgentLender *<AgtLndr>*	[0..1]	±		1317
	TripartyAgent *<TrptyAgt>*	[0..1]	±		1318

10.4.1.2.2.4.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

10.4.1.2.2.4.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

10.4.1.2.2.4.1.1.3 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the counterparty.

Datatype: "Max52Text" on page 1519

10.4.1.2.2.4.1.1.4 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement6" on page 1373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1373
{Or	Type <*Tp*>	[1..1]	CodeSet		1373
Or}	Proprietary <*Prtry*>	[1..1]	Text		1373
	Version <*Vrsn*>	[0..1]	Text		1373
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1374

10.4.1.2.2.4.1.1.5 AgentLender <AgtLndr>

Presence: [0..1]

Definition: Identification of the agent lender involved in the securities lending transaction.

AgentLender <AgtLndr> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

10.4.1.2.2.4.1.1.6 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Identification of the third party that administers the transaction.

TripartyAgent <TrptyAgt> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

10.4.1.2.2.4.1.2 MarginReporting <MrgnRptg>

Presence: [1..1]

Definition: Provides identification of the marfin reporting.

MarginReporting <MrgnRptg> contains the following **TradeTransactionIdentification8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		1318
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		1319
	CollateralPortfolioIdentification <*CollPrtflId*>	[1..1]	Text		1319

10.4.1.2.2.4.1.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		1436
Or	ClientIdentification *<ClntId>*	[1..1]	Text		1436
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	1436

10.4.1.2.2.4.1.2.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		1436
Or	ClientIdentification *<ClntId>*	[1..1]	Text		1436
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	1436

10.4.1.2.2.4.1.2.3 CollateralPortfolioIdentification <CollPrtflId>

Presence: [1..1]

Definition: Unique and unambiguous identification of the collateral portfolio.

Datatype: "Max52Text" on page 1519

10.4.1.2.2.4.1.3 CollateralReuse <CollReuse>

Presence: [1..1]

Definition: Provides identification of the collateral reuse.

CollateralReuse <CollReuse> contains the following **TradeTransactionIdentification9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1319
	ReportSubmittingEntity *<RptSubmitgNtty>*	[1..1]	±		1320

10.4.1.2.2.4.1.3.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

10.4.1.2.2.4.1.3.2 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [1..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

10.4.1.2.2.4.2 Status <Sts>

Presence: [1..1]

Definition: Information on status of submitted transactions.

Datatype: "ReportingMessageStatus1Code" on page 1506

CodeName	Name	Definition
ACPT	Accepted	Whole message has been accepted.
ACTC	AcceptedTechnicalValidation	Message has passed syntactical validation but further validations have not been completed yet.
PART	PartiallyAccepted	Message has been partially accepted. A number of transactions have been accepted, whereas another number of transactions have not yet been accepted.
RCVD	Received	Message has been received but not processed yet.
RJCT	Rejected	Message has been rejected.
RMDR	Reminder	Reminder of a non received message.
WARN	Warning	Message has been accepted with warnings.
INCF	IncorrectFilename	File containing the report has an incorrect filename.

CodeName	Name	Definition
CRPT	CorruptedFile	File containing the report is corrupted.

10.4.1.2.2.4.3 DetailedValidationRule <DtldVldtnRule>

Presence: [0..1]

Definition: Acceptance criteria of the transaction.

DetailedValidationRule <DtldVldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 1435 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1435
	Description <*Desc*>	[0..1]	Text		1435
	SchemeName <*SchmeNm*>	[0..1]	±		1435
	Issuer <*Issr*>	[0..1]	Text		1435

10.4.1.2.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C2 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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.

10.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C2 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		1430
	Envelope *<Envlp>*	[1..1]	(External Schema)		1430

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 auth.085.001.01 SecuritiesFinancingReportingMarginDataTransactionStateReportV01

11.1 MessageDefinition Functionality

The SecuritiesFinancingReportingMarginDataTransactionStateReport message is sent by the trade repository (TR) to the c authority or or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the margins exchanged in relation to the CCP-cleared securities financing transactions.

Outline

The SecuritiesFinancingReportingMarginDataTransactionStateReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. TradeData

Information related to trade state reporting.

B. 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> <SctiesFincgRptgMrgnDataTxStatRpt>	[1..1]			
	TradeData *<TradData>*	[1..1]			1325
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		1326
Or}	**State** *<Stat>*	[1..*]			1327
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		1328
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		1328
	EventDate *<EvtDt>*	[1..1]	Date		1328
	Counterparty *<CtrPty>*	[1..1]	±		1328
	CollateralPortfolioIdentification *<CollPrtflId>*	[1..1]	Text		1328
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]			1328
	InitialMarginPosted *<InitlMrgnPstd>*	[0..1]	Amount	C1, C3	1329
	VariationMarginPosted *<VartnMrgnPstd>*	[0..1]	Amount	C1, C3	1329
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1, C3	1330
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]			1330
	InitialMarginReceived *<InitlMrgnRcvd>*	[0..1]	Amount	C1, C3	1330
	VariationMarginReceived *<VartnMrgnRcvd>*	[0..1]	Amount	C1, C3	1331
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1, C3	1331
	ReconciliationFlag *<RcncltnFlg>*	[0..1]			1332
	ReportType *<RptTp>*	[0..1]	CodeSet		1332
	BothCounterpartiesReporting *<BothCtrPtiesRptg>*	[0..1]	Indicator		1332
	PairedStatus *<PairdSts>*	[0..1]	Indicator		1333
	LoanReconciliationStatus *<LnRcncltnSts>*	[0..1]	Indicator		1333
	CollateralReconciliationStatus *<CollRcncltnSts>*	[0..1]	Indicator		1333
	ModificationStatus *<ModSts>*	[0..1]	Indicator		1333
	ContractModification *<CtrctMod>*	[1..1]			1333
	ActionType *<ActnTp>*	[1..1]	CodeSet		1334
	Level *<Lvl>*	[0..1]	CodeSet		1334
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	1334
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	1335

11.3 Constraints

C1 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C2 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C3 CurrencyAmount

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

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 TradeData <TradData>

Presence: [1..1]

Definition: Information related to trade state reporting.

TradeData <TradData> contains one of the following **TradeData13Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		1326
Or}	**State** *<Stat>*	[1..*]			1327
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		1328
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		1328
	EventDate *<EvtDt>*	[1..1]	Date		1328
	Counterparty *<CtrPty>*	[1..1]	±		1328
	CollateralPortfolioIdentification *<CollPrtflId>*	[1..1]	Text		1328
	PostedMarginOrCollateral *<PstdMrgnOrColl>*	[0..1]			1328
	InitialMarginPosted *<InitlMrgnPstd>*	[0..1]	Amount	C1, C3	1329
	VariationMarginPosted *<VartnMrgnPstd>*	[0..1]	Amount	C1, C3	1329
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1, C3	1330
	ReceivedMarginOrCollateral *<RcvdMrgnOrColl>*	[0..1]			1330
	InitialMarginReceived *<InitlMrgnRcvd>*	[0..1]	Amount	C1, C3	1330
	VariationMarginReceived *<VartnMrgnRcvd>*	[0..1]	Amount	C1, C3	1331
	ExcessCollateralReceived *<XcssCollRcvd>*	[0..1]	Amount	C1, C3	1331
	ReconciliationFlag *<RcncltnFlg>*	[0..1]			1332
	ReportType *<RptTp>*	[0..1]	CodeSet		1332
	BothCounterpartiesReporting *<BothCtrPtiesRptg>*	[0..1]	Indicator		1332
	PairedStatus *<PairdSts>*	[0..1]	Indicator		1333
	LoanReconciliationStatus *<LnRcncltnSts>*	[0..1]	Indicator		1333
	CollateralReconciliationStatus *<CollRcncltnSts>*	[0..1]	Indicator		1333
	ModificationStatus *<ModSts>*	[0..1]	Indicator		1333
	ContractModification *<CtrctMod>*	[1..1]			1333
	ActionType *<ActnTp>*	[1..1]	CodeSet		1334
	Level *<Lvl>*	[0..1]	CodeSet		1334
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	1334

11.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to ESMA as per daily submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1507

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

11.4.1.2 State <Stat>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

State <Stat> contains the following **CollateralMarginNew7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		1328
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		1328
	EventDate <*EvtDt*>	[1..1]	Date		1328
	Counterparty <*CtrPty*>	[1..1]	±		1328
	CollateralPortfolioIdentification <*CollPrtflId*>	[1..1]	Text		1328
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]			1328
	InitialMarginPosted <*InitlMrgnPstd*>	[0..1]	Amount	C1, C3	1329
	VariationMarginPosted <*VartnMrgnPstd*>	[0..1]	Amount	C1, C3	1329
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1, C3	1330
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]			1330
	InitialMarginReceived <*InitlMrgnRcvd*>	[0..1]	Amount	C1, C3	1330
	VariationMarginReceived <*VartnMrgnRcvd*>	[0..1]	Amount	C1, C3	1331
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1, C3	1331
	ReconciliationFlag <*RcncltnFlg*>	[0..1]			1332
	ReportType <*RptTp*>	[0..1]	CodeSet		1332
	BothCounterpartiesReporting <*BothCtrPtiesRptg*>	[0..1]	Indicator		1332
	PairedStatus <*PairdSts*>	[0..1]	Indicator		1333
	LoanReconciliationStatus <*LnRcncltnSts*>	[0..1]	Indicator		1333
	CollateralReconciliationStatus <*CollRcncltnSts*>	[0..1]	Indicator		1333
	ModificationStatus <*ModSts*>	[0..1]	Indicator		1333
	ContractModification <*CtrctMod*>	[1..1]			1333
	ActionType <*ActnTp*>	[1..1]	CodeSet		1334
	Level <*Lvl*>	[0..1]	CodeSet		1334
	SupplementaryData <*SplmtryData*>	[0..*]	±	C4	1334

11.4.1.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

11.4.1.2.2 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODateTime" on page 1514

11.4.1.2.3 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

11.4.1.2.4 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction.

Counterparty <CtrPty> contains the following elements (see "Counterparty30" on page 1477 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		1478
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		1478
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		1478
	ReportSubmittingEntity <*RptSubmitgNtty*>	[0..1]	±		1478

11.4.1.2.5 CollateralPortfolioIdentification <CollPrtflId>

Presence: [1..1]

Definition: Unique and unambiguous identification of the collateral portfolio.

Datatype: "Max52Text" on page 1519

11.4.1.2.6 PostedMarginOrCollateral <PstdMrgnOrColl>

Presence: [0..1]

Definition: Information on posted collateral and margin.

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following **PostedMarginOrCollateral3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPosted *<InitlMrgnPstd>*	[0..1]	Amount	C1, C3	1329
	VariationMarginPosted *<VartnMrgnPstd>*	[0..1]	Amount	C1, C3	1329
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1, C3	1330

11.4.1.2.6.1 InitialMarginPosted <InitlMrgnPstd>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

11.4.1.2.6.2 VariationMarginPosted <VartnMrgnPstd>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

11.4.1.2.6.3 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

11.4.1.2.7 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Information on received collateral and margin.

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following **ReceivedMarginOrCollateral3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginReceived <*InitlMrgnRcvd*>	[0..1]	Amount	C1, C3	1330
	VariationMarginReceived <*VartnMrgnRcvd*>	[0..1]	Amount	C1, C3	1331
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1, C3	1331

11.4.1.2.7.1 InitialMarginReceived <InitlMrgnRcvd>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

11.4.1.2.7.2 VariationMarginReceived <VartnMrgnRcvd>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

11.4.1.2.7.3 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

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.

11.4.1.2.8 ReconciliationFlag <RcncltnFlg>

Presence: [0..1]

Definition: List of possible values for TRs reconciliation purposes.

ReconciliationFlag <RcncltnFlg> contains the following **ReconciliationFlag1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportType *<RptTp>*	[0..1]	CodeSet		1332
	BothCounterpartiesReporting *<BothCtrPtiesRptg>*	[0..1]	Indicator		1332
	PairedStatus *<PairdSts>*	[0..1]	Indicator		1333
	LoanReconciliationStatus *<LnRcncltnSts>*	[0..1]	Indicator		1333
	CollateralReconciliationStatus *<CollRcncltnSts>*	[0..1]	Indicator		1333
	ModificationStatus *<ModSts>*	[0..1]	Indicator		1333

11.4.1.2.8.1 ReportType <RptTp>

Presence: [0..1]

Definition: Indicates whether both counterparties to the transaction have reported to the same Trade Repository

Datatype: "TradeRepositoryReportingType1Code" on page 1508

CodeName	Name	Definition
SWOS	SingleSided	Only one counterparty to the transaction has reported to the same trade repository.
TWOS	DualSided	Both counterparties to the transaction have reported to the same trade repository.

11.4.1.2.8.2 BothCounterpartiesReporting <BothCtrPtiesRptg>

Presence: [0..1]

Definition: Indicates whether both counterparties are obliged to report the transaction data.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

11.4.1.2.8.3 PairedStatus <PairdSts>

Presence: [0..1]

Definition: Indicates whether the transaction is paired.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

11.4.1.2.8.4 LoanReconciliationStatus <LnRcncltnSts>

Presence: [0..1]

Definition: Indicates whether loan data is reconciled.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

11.4.1.2.8.5 CollateralReconciliationStatus <CollRcncltnSts>

Presence: [0..1]

Definition: Indicates whether collateral data is reconciled.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

11.4.1.2.8.6 ModificationStatus <ModSts>

Presence: [0..1]

Definition: Indicates whether the initially submitted report was further modified using action type modification.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

11.4.1.2.9 ContractModification <CtrctMod>

Presence: [1..1]

Definition: Contract modification details expressed as an action type and a reporting level type.

ContractModification <CtrctMod> contains the following **ContractModification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ActionType *<ActnTp>*	[1..1]	CodeSet		1334
	Level *<Lvl>*	[0..1]	CodeSet		1334

11.4.1.2.9.1 ActionType <ActnTp>

Presence: [1..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType6Code" on page 1509

CodeName	Name	Definition
REUU	CollateralReuseUpdate	Update in the reuse of collateral, the reinvestment of cash or the margin lending funding sources.
COLU	CollateralUpdate	Update of a contract collateral.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
ETRM	EarlyTermination	Transaction is an early termination.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
NEWT	NewTransaction	Transaction is a new transaction.
MODI	Modification	Transaction modifies in a previously sent transaction.
MARU	MarginUpdate	Specifies a dedicated report to provide changes in initial and variation margin that a reporting counterparty posts with regards to CCP-cleared SFTs.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake, in which case, it will be identified as 'error'.

11.4.1.2.9.2 Level <Lvl>

Presence: [0..1]

Definition: Indication whether the report is done at trade or position level.

Datatype: "ModificationLevel1Code" on page 1504

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

11.4.1.2.10 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 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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.

11.4.2 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 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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 auth.086.001.01 SecuritiesFinancingReportingReusedCollateralDataTransactionStateReportV01

12.1 MessageDefinition Functionality

The SecuritiesFinancingReportingReusedCollateralDataTransactionStateReport message is sent by the trade repository (TR) to the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the collateral reuse.

Outline

The SecuritiesFinancingReportingReusedCollateralDataTransactionStateReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. TradeData

Information related to reporting trade.

B. SupplementaryData

Additional information that can not be captured in the structured fields and/or any other specific block.

12.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgRptgReusdCollDataTxStatRpt>	[1..1]			
	TradeData *<TradData>*	[1..1]			1338
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		1340
Or}	**Report** *<Rpt>*	[1..*]			1340
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		1342
	CounterpartyData *<CtrPtyData>*	[1..1]	±		1342
	CollateralComponent *<CollCmpnt>*	[1..1]			1342
	Security *<Scty>*	[0..*]			1342
	ISIN *<ISIN>*	[1..1]	IdentifierSet		1343
	ReuseValue *<ReuseVal>*	[1..1]			1343
{Or	**Actual** *<Actl>*	[1..1]	Amount	C1, C3	1343
Or}	**Estimated** *<Estmtd>*	[1..1]	Amount	C1, C3	1343
	Cash *<Csh>*	[0..*]			1344
	ReinvestedCash *<RinvstdCsh>*	[1..*]			1344
	Type *<Tp>*	[1..1]	CodeSet		1344
	ReinvestedCashAmount *<RinvstdCshAmt>*	[1..1]	Amount	C1, C3	1345
	CashReinvestmentRate *<CshRinvstmtRate>*	[1..1]	Rate		1345
	EventDay *<EvtDay>*	[1..1]	Date		1345
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		1346
	FundingSource *<FndgSrc>*	[0..*]			1346
	Type *<Tp>*	[1..1]	CodeSet		1346
	MarketValue *<MktVal>*	[1..1]	Amount	C1, C3	1346
	ReconciliationFlag *<RcncltnFlg>*	[0..1]			1347
	ReportType *<RptTp>*	[0..1]	CodeSet		1347
	BothCounterpartiesReporting *<BothCtrPtiesRptg>*	[0..1]	Indicator		1347
	PairedStatus *<PairdSts>*	[0..1]	Indicator		1348
	LoanReconciliationStatus *<LnRcncltnSts>*	[0..1]	Indicator		1348
	CollateralReconciliationStatus *<CollRcncltnSts>*	[0..1]	Indicator		1348
	ModificationStatus *<ModSts>*	[0..1]	Indicator		1348

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractModification <*CtrctMod*>	[1..1]			1348
	ActionType <*ActnTp*>	[1..1]	CodeSet		1349
	Level <*Lvl*>	[0..1]	CodeSet		1349
	SupplementaryData <*SplmtryData*>	[0..*]	±	C4	1350
	SupplementaryData <*SplmtryData*>	[0..*]	±	C4	1350

12.3 Constraints

C1 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

C2 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C3 CurrencyAmount

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

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.

12.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

12.4.1 TradeData <TradData>

Presence: [1..1]

Definition: Information related to reporting trade.

TradeData <TradData> contains one of the following **TradeData12Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	**DataSetAction** *<DataSetActn>*	[1..1]	CodeSet		1340
Or}	**Report** *<Rpt>*	[1..*]			1340
	TechnicalRecordIdentification *<TechRcrdId>*	[0..1]	Text		1342
	CounterpartyData *<CtrPtyData>*	[1..1]	±		1342
	CollateralComponent *<CollCmpnt>*	[1..1]			1342
	Security *<Scty>*	[0..*]			1342
	ISIN *<ISIN>*	[1..1]	IdentifierSet		1343
	ReuseValue *<ReuseVal>*	[1..1]			1343
{Or	**Actual** *<Actl>*	[1..1]	Amount	C1, C3	1343
Or}	**Estimated** *<Estmtd>*	[1..1]	Amount	C1, C3	1343
	Cash *<Csh>*	[0..*]			1344
	ReinvestedCash *<RinvstdCsh>*	[1..*]			1344
	Type *<Tp>*	[1..1]	CodeSet		1344
	ReinvestedCashAmount *<RinvstdCshAmt>*	[1..1]	Amount	C1, C3	1345
	CashReinvestmentRate *<CshRinvstmtRate>*	[1..1]	Rate		1345
	EventDay *<EvtDay>*	[1..1]	Date		1345
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		1346
	FundingSource *<FndgSrc>*	[0..*]			1346
	Type *<Tp>*	[1..1]	CodeSet		1346
	MarketValue *<MktVal>*	[1..1]	Amount	C1, C3	1346
	ReconciliationFlag *<RcncltnFlg>*	[0..1]			1347
	ReportType *<RptTp>*	[0..1]	CodeSet		1347
	BothCounterpartiesReporting *<BothCtrPtiesRptg>*	[0..1]	Indicator		1347
	PairedStatus *<PairdSts>*	[0..1]	Indicator		1348
	LoanReconciliationStatus *<LnRcncltnSts>*	[0..1]	Indicator		1348
	CollateralReconciliationStatus *<CollRcncltnSts>*	[0..1]	Indicator		1348
	ModificationStatus *<ModSts>*	[0..1]	Indicator		1348
	ContractModification *<CtrctMod>*	[1..1]			1348
	ActionType *<ActnTp>*	[1..1]	CodeSet		1349
	Level *<Lvl>*	[0..1]	CodeSet		1349
	SupplementaryData *<SplmtryData>*	[0..*]	±	C4	1350

12.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no transaction was concluded, this field should be set so that a valid transaction data file can be submitted to ESMA as per daily submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 1507

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

12.4.1.2 Report <Rpt>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

Report <Rpt> contains the following **ReuseDataReportCorrection9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		1342
	CounterpartyData <*CtrPtyData*>	[1..1]	±		1342
	CollateralComponent <*CollCmpnt*>	[1..1]			1342
	Security <*Scty*>	[0..*]			1342
	ISIN <*ISIN*>	[1..1]	IdentifierSet		1343
	ReuseValue <*ReuseVal*>	[1..1]			1343
{Or	**Actual** <*Actl*>	[1..1]	Amount	C1, C3	1343
Or}	**Estimated** <*Estmtd*>	[1..1]	Amount	C1, C3	1343
	Cash <*Csh*>	[0..*]			1344
	ReinvestedCash <*RinvstdCsh*>	[1..*]			1344
	Type <*Tp*>	[1..1]	CodeSet		1344
	ReinvestedCashAmount <*RinvstdCshAmt*>	[1..1]	Amount	C1, C3	1345
	CashReinvestmentRate <*CshRinvstmtRate*>	[1..1]	Rate		1345
	EventDay <*EvtDay*>	[1..1]	Date		1345
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		1346
	FundingSource <*FndgSrc*>	[0..*]			1346
	Type <*Tp*>	[1..1]	CodeSet		1346
	MarketValue <*MktVal*>	[1..1]	Amount	C1, C3	1346
	ReconciliationFlag <*RcncltnFlg*>	[0..1]			1347
	ReportType <*RptTp*>	[0..1]	CodeSet		1347
	BothCounterpartiesReporting <*BothCtrPtiesRptg*>	[0..1]	Indicator		1347
	PairedStatus <*PairdSts*>	[0..1]	Indicator		1348
	LoanReconciliationStatus <*LnRcncltnSts*>	[0..1]	Indicator		1348
	CollateralReconciliationStatus <*CollRcncltnSts*>	[0..1]	Indicator		1348
	ModificationStatus <*ModSts*>	[0..1]	Indicator		1348
	ContractModification <*CtrctMod*>	[1..1]			1348
	ActionType <*ActnTp*>	[1..1]	CodeSet		1349
	Level <*Lvl*>	[0..1]	CodeSet		1349
	SupplementaryData <*SplmtryData*>	[0..*]	±	C4	1350

12.4.1.2.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 1518

12.4.1.2.2 CounterpartyData <CtrPtyData>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyData <CtrPtyData> contains the following elements (see "CounterpartyData46" on page 1476 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		1476
	ReportingCounterparty <*RptgCtrPty*>	[1..1]	±		1477
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		1477

12.4.1.2.3 CollateralComponent <CollCmpnt>

Presence: [1..1]

Definition: Provides the details of the security or cash pledged as collateral.

CollateralComponent <CollCmpnt> contains the following **CollateralType12** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Security <*Scty*>	[0..*]			1342
	ISIN <*ISIN*>	[1..1]	IdentifierSet		1343
	ReuseValue <*ReuseVal*>	[1..1]			1343
{Or	**Actual** <*Actl*>	[1..1]	Amount	C1, C3	1343
Or}	**Estimated** <*Estmtd*>	[1..1]	Amount	C1, C3	1343
	Cash <*Csh*>	[0..*]			1344
	ReinvestedCash <*RinvstdCsh*>	[1..*]			1344
	Type <*Tp*>	[1..1]	CodeSet		1344
	ReinvestedCashAmount <*RinvstdCshAmt*>	[1..1]	Amount	C1, C3	1345
	CashReinvestmentRate <*CshRinvstmtRate*>	[1..1]	Rate		1345

12.4.1.2.3.1 Security <Scty>

Presence: [0..*]

Definition: Provides the details of the security pledged as collateral.

Security <Scty> contains the following **SecurityReuseData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[1..1]	IdentifierSet		1343
	ReuseValue <*ReuseVal*>	[1..1]			1343
{Or	**Actual** <*Actl*>	[1..1]	Amount	C1, C3	1343
Or}	**Estimated** <*Estmtd*>	[1..1]	Amount	C1, C3	1343

12.4.1.2.3.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: Identifier of the security used as collateral.

Datatype: "ISINOct2015Identifier" on page 1515

12.4.1.2.3.1.2 ReuseValue <ReuseVal>

Presence: [1..1]

Definition: Indication whether reused value is actual or estimated.

ReuseValue <ReuseVal> contains one of the following **ReuseValue1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Actual** <*Actl*>	[1..1]	Amount	C1, C3	1343
Or}	**Estimated** <*Estmtd*>	[1..1]	Amount	C1, C3	1343

12.4.1.2.3.1.2.1 Actual <Actl>

Presence: [1..1]

Definition: Total value of the collateral reused when it can be defined at the transaction level.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

12.4.1.2.3.1.2.2 Estimated <Estmtd>

Presence: [1..1]

Definition: In the case when the actual value of reused collateral is unknown or cannot be calculated, an estimate value of reuse at individual financial instrument level calculated.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

12.4.1.2.3.2 Cash <Csh>

Presence: [0..*]

Definition: Provides details on the type and amount of the cash reinvestment in a given currency and the average interest rate received.

Cash <Csh> contains the following **CashReuseData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReinvestedCash <*RinvstdCsh*>	[1..*]			1344
	Type <*Tp*>	[1..1]	CodeSet		1344
	ReinvestedCashAmount <*RinvstdCshAmt*>	[1..1]	Amount	C1, C3	1345
	CashReinvestmentRate <*CshRinvstmtRate*>	[1..1]	Rate		1345

12.4.1.2.3.2.1 ReinvestedCash <RinvstdCsh>

Presence: [1..*]

Definition: Provides details on the type and amount of the cash reinvestment in a given currency.

ReinvestedCash <RinvstdCsh> contains the following **ReinvestedCashTypeAndAmount1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		1344
	ReinvestedCashAmount <*RinvstdCshAmt*>	[1..1]	Amount	C1, C3	1345

12.4.1.2.3.2.1.1 Type <Tp>

Presence: [1..1]

Definition: Provides details on the type of the cash reinvestment in a given currency.

Datatype: "ReinvestmentType1Code" on page 1506

CodeName	Name	Definition
OTHR	Other	Other type of reinvestment.
OCMP	OtherCommingledPool	Reinvestment type is a pool of commingled assets.
MMFT	RegisteredMoneyMarketFund	Reinvestment type is registered money market fund that is a public debt constant net asset value money market fund, low volatility net asset value money market fund or variable net asset value money market fund.
REPM	RepurchaseAgreementMarket	Reinvestment type is market where repurchase agreements are traded.
SDPU	SecuritiesDirectPurchase	Reinvestment type is direct purchase of securities.

12.4.1.2.3.2.1.2 ReinvestedCashAmount <RinvstdCshAmt>

Presence: [1..1]

Definition: Provides details on the amount of the cash reinvestment in a given currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

12.4.1.2.3.2.2 CashReinvestmentRate <CshRinvstmtRate>

Presence: [1..1]

Definition: Average interest rate received on cash collateral reinvestment by the lender for reinvestment of cash collateral.

Datatype: "PercentageRate" on page 1517

12.4.1.2.4 EventDay <EvtDay>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

12.4.1.2.5 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the entitled receiver.

Datatype: "ISODateTime" on page 1514

12.4.1.2.6 FundingSource <FndgSrc>

Presence: [0..*]

Definition: Information on funding sources used to finance margin loans.

FundingSource <FndgSrc> contains the following **FundingSource1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		1346
	MarketValue <*MktVal*>	[1..1]	Amount	C1, C3	1346

12.4.1.2.6.1 Type <Tp>

Presence: [1..1]

Definition: Type of a funding used.

Datatype: "FundingSourceType1Code" on page 1500

CodeName	Name	Definition
SECL	CashCollateralFromSecuritiesLending	Type of a funding source is cash collateral from securities lending.
FREE	FreeCredits	Type of a funding source is free credits.
OTHR	Other	Other type of a funding source.
BSHS	ProceedsFromBrokerShortSales	Type of a funding source is proceeds from broker short sales.
CSHS	ProceedsFromCustomerShortSales	Type of a funding source is proceeds from customer short sales.
REPO	RepoOrBSB	Type of a funding source is repo or buy sell back.
UBOR	UnsecuredBorrowing	Type of a funding source is unsecured borrowing.

12.4.1.2.6.2 MarketValue <MktVal>

Presence: [1..1]

Definition: Market value of funding sources in base currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C3 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

12.4.1.2.7 ReconciliationFlag <RcncltnFlg>

Presence: [0..1]

Definition: List of possible values for TRs reconciliation purposes.

ReconciliationFlag <RcncltnFlg> contains the following **ReconciliationFlag1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportType <*RptTp*>	[0..1]	CodeSet		1347
	BothCounterpartiesReporting <*BothCtrPtiesRptg*>	[0..1]	Indicator		1347
	PairedStatus <*PairdSts*>	[0..1]	Indicator		1348
	LoanReconciliationStatus <*LnRcncltnSts*>	[0..1]	Indicator		1348
	CollateralReconciliationStatus <*CollRcncltnSts*>	[0..1]	Indicator		1348
	ModificationStatus <*ModSts*>	[0..1]	Indicator		1348

12.4.1.2.7.1 ReportType <RptTp>

Presence: [0..1]

Definition: Indicates whether both counterparties to the transaction have reported to the same Trade Repository

Datatype: "TradeRepositoryReportingType1Code" on page 1508

CodeName	Name	Definition
SWOS	SingleSided	Only one counterparty to the transaction has reported to the same trade repository.
TWOS	DualSided	Both counterparties to the transaction have reported to the same trade repository.

12.4.1.2.7.2 BothCounterpartiesReporting <BothCtrPtiesRptg>

Presence: [0..1]

Definition: Indicates whether both counterparties are obliged to report the transaction data.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

12.4.1.2.7.3 PairedStatus <PairdSts>

Presence: [0..1]

Definition: Indicates whether the transaction is paired.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

12.4.1.2.7.4 LoanReconciliationStatus <LnRcncltnSts>

Presence: [0..1]

Definition: Indicates whether loan data is reconciled.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

12.4.1.2.7.5 CollateralReconciliationStatus <CollRcncltnSts>

Presence: [0..1]

Definition: Indicates whether collateral data is reconciled.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

12.4.1.2.7.6 ModificationStatus <ModSts>

Presence: [0..1]

Definition: Indicates whether the initially submitted report was further modified using action type modification.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

12.4.1.2.8 ContractModification <CtrctMod>

Presence: [1..1]

Definition: Contract modification details expressed as an action type and a reporting level type.

ContractModification <CtrctMod> contains the following **ContractModification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ActionType <*ActnTp*>	[1..1]	CodeSet		1349
	Level <*Lvl*>	[0..1]	CodeSet		1349

12.4.1.2.8.1 ActionType <ActnTp>

Presence: [1..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType6Code" on page 1509

CodeName	Name	Definition
REUU	CollateralReuseUpdate	Update in the reuse of collateral, the reinvestment of cash or the margin lending funding sources.
COLU	CollateralUpdate	Update of a contract collateral.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
ETRM	EarlyTermination	Transaction is an early termination.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
NEWT	NewTransaction	Transaction is a new transaction.
MODI	Modification	Transaction modifies in a previously sent transaction.
MARU	MarginUpdate	Specifies a dedicated report to provide changes in initial and variation margin that a reporting counterparty posts with regards to CCP-cleared SFTs.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake, in which case, it will be identified as 'error'.

12.4.1.2.8.2 Level <Lvl>

Presence: [0..1]

Definition: Indication whether the report is done at trade or position level.

Datatype: "ModificationLevel1Code" on page 1504

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

12.4.1.2.9 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C4 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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.

12.4.2 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 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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 auth.094.001.01 SecuritiesFinancingReportingTransactionQueryV01

13.1 MessageDefinition Functionality

The SecuritiesFinancingReportingTransactionQuery message is sent by the authority to the trade repositories, to query data based on the search criteria for the transactions as defined by the system user.

Outline

The SecuritiesFinancingReportingTransactionQueryV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. RequestingAuthority

Indicates the authority that requests the query report.

B. TradeQueryData

Criteria for defining recurrent and ad-hoc queries.

C. 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> <SctiesFincgRptgTxQry>	[1..1]			
	RequestingAuthority *<RqstngAuthrty>*	[1..1]	±		1354
	TradeQueryData *<TradQryData>*	[1..1]			1354
{Or	**AdHocQuery** *<AdHocQry>*	[1..1]			1356
	TradeLifeCycleHistory *<TradLifeCyclHstry>*	[1..1]	Indicator		1357
	OutstandingTradeIndicator *<OutsdngTradInd>*	[1..1]	Indicator		1358
	TradePartyCriteria *<TradPtyCrit>*	[0..1]		C4	1358
	Operator *<Oprtr>*	[1..1]	CodeSet		1359
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±	C5	1359
	ReportingCounterpartyBranch *<RptgCtrPtyBrnch>*	[0..1]	±	C6	1359
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±	C5	1360
	OtherCounterpartyBranch *<OthrCtrPtyBrnch>*	[0..1]	±	C6	1360
	Beneficiary *<Bnfcry>*	[0..1]	±	C5	1361
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±	C5	1362
	Broker *<Brkr>*	[0..1]	±	C5	1362
	CCP *<CCP>*	[0..1]	±	C5	1363
	AgentLender *<AgtLndr>*	[0..1]	±	C5	1363
	TripartyAgent *<TrptyAgt>*	[0..1]	±	C5	1364
	TradeTypeCriteria *<TradTpCrit>*	[0..1]			1364
	Operator *<Oprtr>*	[1..1]	CodeSet		1365
	SecuritiesFinancingTransactionType *<SctiesFincgTxTp>*	[0..*]	CodeSet		1365
	CollateralComponentType *<CollCmpntTp>*	[0..*]	CodeSet		1365
	TimeCriteria *<TmCrit>*	[0..1]	±	C7	1366
	OtherCriteria *<OthrCrit>*	[0..1]		C8	1366
	ActionType *<ActnTp>*	[0..*]	CodeSet		1367
	ExecutionVenue *<ExctnVn>*	[0..1]	±		1368
	NatureOfCounterparty *<NtrOfCtrPty>*	[0..*]	CodeSet		1368
	CorporateSector *<CorpSctr>*	[0..*]			1368
	FinancialInstitutionSector *<FISctr>*	[0..*]	CodeSet		1368
	NonFinancialInstitutionSector *<NFISctr>*	[0..*]	IdentifierSet		1369

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	NotReported *<NotRptd>*	[0..1]	CodeSet		1369
Or}	**RecurrentQuery** *<RcrntQry>*	[1..1]			1369
	QueryType *<QryTp>*	[1..1]	Text		1370
	Frequency *<Frqcy>*	[1..1]			1370
{Or	**Daily** *<Daly>*	[1..1]	CodeSet		1370
Or	**Weekly** *<Wkly>*	[1..1]	CodeSet		1370
Or}	**Monthly** *<Mnthly>*	[1..1]	Quantity	C3	1371
	ValidUntil *<VldUntil>*	[1..1]	Date		1371
	SupplementaryData *<SplmtryData>*	[0..*]	±	C9	1371

13.3 Constraints

C1 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

C2 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

C3 NumberRule

If Number is negative, then Sign must be present.

C4 OneElementPresentRule

At least one of ReportingCounterparty,OtherCounterparty, Beneficiary, SubmittingAgent, Broker or CCP must be present.

C5 OneElementPresentRule

At least one of the 3 elements must be present.

C6 OneElementPresentRule

At least one of the 3 elements must be present.

C7 OneElementPresentRule

At least one of the 4 elements must be present.

C8 OneElementPresentRule

At least one of the 6 elements must be present.

C9 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

13.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

13.4.1 RequestingAuthority <RqstngAuthrty>

Presence: [1..1]

Definition: Indicates the authority that requests the query report.

RequestingAuthority <RqstngAuthrty> contains one of the following elements (see "PartyIdentification121Choice" on page 1438 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1438
Or	LegalEntityIdentifier <*LglNttyIdr*>	[1..1]	IdentifierSet		1439
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		1439
Or}	ProprietaryIdentification <*PrtryId*>	[1..1]	±		1439

13.4.2 TradeQueryData <TradQryData>

Presence: [1..1]

Definition: Criteria for defining recurrent and ad-hoc queries.

TradeQueryData <TradQryData> contains one of the following **TradeReportQuery8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**AdHocQuery** *<AdHocQry>*	[1..1]			1356
	TradeLifeCycleHistory *<TradLifeCyclHstry>*	[1..1]	Indicator		1357
	OutstandingTradeIndicator *<OutsdngTradInd>*	[1..1]	Indicator		1358
	TradePartyCriteria *<TradPtyCrit>*	[0..1]		C4	1358
	Operator *<Oprtr>*	[1..1]	CodeSet		1359
	ReportingCounterparty *<RptgCtrPty>*	[0..1]	±	C5	1359
	ReportingCounterpartyBranch *<RptgCtrPtyBrnch>*	[0..1]	±	C6	1359
	OtherCounterparty *<OthrCtrPty>*	[0..1]	±	C5	1360
	OtherCounterpartyBranch *<OthrCtrPtyBrnch>*	[0..1]	±	C6	1360
	Beneficiary *<Bnfcry>*	[0..1]	±	C5	1361
	SubmittingAgent *<SubmitgAgt>*	[0..1]	±	C5	1362
	Broker *<Brkr>*	[0..1]	±	C5	1362
	CCP *<CCP>*	[0..1]	±	C5	1363
	AgentLender *<AgtLndr>*	[0..1]	±	C5	1363
	TripartyAgent *<TrptyAgt>*	[0..1]	±	C5	1364
	TradeTypeCriteria *<TradTpCrit>*	[0..1]			1364
	Operator *<Oprtr>*	[1..1]	CodeSet		1365
	SecuritiesFinancingTransactionType *<Scties FincgTxTp>*	[0..*]	CodeSet		1365
	CollateralComponentType *<CollCmpntTp>*	[0..*]	CodeSet		1365
	TimeCriteria *<TmCrit>*	[0..1]	±	C7	1366
	OtherCriteria *<OthrCrit>*	[0..1]		C8	1366
	ActionType *<ActnTp>*	[0..*]	CodeSet		1367
	ExecutionVenue *<ExctnVn>*	[0..1]	±		1368
	NatureOfCounterparty *<NtrOfCtrPty>*	[0..*]	CodeSet		1368
	CorporateSector *<CorpSctr>*	[0..*]			1368
	FinancialInstitutionSector *<FISctr>*	[0..*]	CodeSet		1368
	NonFinancialInstitutionSector *<NFISctr>*	[0..*]	IdentifierSet		1369
	NotReported *<NotRptd>*	[0..1]	CodeSet		1369
Or}	**RecurrentQuery** *<RcrntQry>*	[1..1]			1369
	QueryType *<QryTp>*	[1..1]	Text		1370

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Frequency <*Frqcy*>	[1..1]			1370
{Or	**Daily** <*Daly*>	[1..1]	CodeSet		1370
Or	**Weekly** <*Wkly*>	[1..1]	CodeSet		1370
Or}	**Monthly** <*Mnthly*>	[1..1]	Quantity	C3	1371
	ValidUntil <*VldUntil*>	[1..1]	Date		1371

13.4.2.1 AdHocQuery <AdHocQry>

Presence: [1..1]

Definition: Query criteria specifically applied to ad-hoc queries.

AdHocQuery <AdHocQry> contains the following **TradeQueryCriteria8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeLifeCycleHistory <*TradLifeCyclHstry*>	[1..1]	Indicator		1357
	OutstandingTradeIndicator <*OutsdngTradInd*>	[1..1]	Indicator		1358
	TradePartyCriteria <*TradPtyCrit*>	[0..1]		C4	1358
	Operator <*Oprtr*>	[1..1]	CodeSet		1359
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±	C5	1359
	ReportingCounterpartyBranch <*RptgCtrPtyBrnch*>	[0..1]	±	C6	1359
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±	C5	1360
	OtherCounterpartyBranch <*OthrCtrPtyBrnch*>	[0..1]	±	C6	1360
	Beneficiary <*Bnfcry*>	[0..1]	±	C5	1361
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±	C5	1362
	Broker <*Brkr*>	[0..1]	±	C5	1362
	CCP <*CCP*>	[0..1]	±	C5	1363
	AgentLender <*AgtLndr*>	[0..1]	±	C5	1363
	TripartyAgent <*TrptyAgt*>	[0..1]	±	C5	1364
	TradeTypeCriteria <*TradTpCrit*>	[0..1]			1364
	Operator <*Oprtr*>	[1..1]	CodeSet		1365
	SecuritiesFinancingTransactionType <*SctiesFincgTxTp*>	[0..*]	CodeSet		1365
	CollateralComponentType <*CollCmpntTp*>	[0..*]	CodeSet		1365
	TimeCriteria <*TmCrit*>	[0..1]	±	C7	1366
	OtherCriteria <*OthrCrit*>	[0..1]		C8	1366
	ActionType <*ActnTp*>	[0..*]	CodeSet		1367
	ExecutionVenue <*ExctnVn*>	[0..1]	±		1368
	NatureOfCounterparty <*NtrOfCtrPty*>	[0..*]	CodeSet		1368
	CorporateSector <*CorpSctr*>	[0..*]			1368
	FinancialInstitutionSector <*FISctr*>	[0..*]	CodeSet		1368
	NonFinancialInstitutionSector <*NFISctr*>	[0..*]	IdentifierSet		1369
	NotReported <*NotRptd*>	[0..1]	CodeSet		1369

13.4.2.1.1 TradeLifeCycleHistory <TradLifeCyclHstry>

Presence: [1..1]

Definition: Indicates whether the response must include all reports submitted for a trade (true) or only the current state of the trade (false).

Usage:

If false is selected, the reporting timestamp element must be absent.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

13.4.2.1.2 OutstandingTradeIndicator <OutsdngTradInd>

Presence: [1..1]

Definition: Indicates whether the response must include all trades (false) or only the outstanding trades (true).

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 1516):

- *Meaning When True:* True
- *Meaning When False:* False

13.4.2.1.3 TradePartyCriteria <TradPtyCrit>

Presence: [0..1]

Definition: Query criteria related to counterparties.

Impacted by: C4 "OneElementPresentRule"

TradePartyCriteria <TradPtyCrit> contains the following **TradePartyQueryCriteria5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Operator <*Oprtr*>	[1..1]	CodeSet		1359
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±	C5	1359
	ReportingCounterpartyBranch <*RptgCtrPtyBrnch*>	[0..1]	±	C6	1359
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±	C5	1360
	OtherCounterpartyBranch <*OthrCtrPtyBrnch*>	[0..1]	±	C6	1360
	Beneficiary <*Bnfcry*>	[0..1]	±	C5	1361
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±	C5	1362
	Broker <*Brkr*>	[0..1]	±	C5	1362
	CCP <*CCP*>	[0..1]	±	C5	1363
	AgentLender <*AgtLndr*>	[0..1]	±	C5	1363
	TripartyAgent <*TrptyAgt*>	[0..1]	±	C5	1364

Constraints

- **OneElementPresentRule**

  At least one of ReportingCounterparty,OtherCounterparty, Beneficiary, SubmittingAgent, Broker or CCP must be present.

13.4.2.1.3.1 Operator <Oprtr>

Presence: [1..1]

Definition: Specifies the AND/OR operators as query criteria.

Datatype: "Operation3Code" on page 1505

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

13.4.2.1.3.2 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Identifies the reporting counterparty of the contract.

Impacted by: C5 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following elements (see "TradePartyIdentificationQuery8" on page 1437 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		1437
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	1437
	ClientIdentification <*ClntId*>	[0..*]	Text		1438
	NotReported <*NotRptd*>	[0..1]	CodeSet		1438

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

13.4.2.1.3.3 ReportingCounterpartyBranch <RptgCtrPtyBrnch>

Presence: [0..1]

Definition: Data specific to branch of the reporting counterparty and related fields.

Impacted by: C6 "OneElementPresentRule"

ReportingCounterpartyBranch <RptgCtrPtyBrnch> contains the following elements (see "TradePartyIdentificationQuery9" on page 1439 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		1440
	CountryCode <*CtryCd*>	[0..*]	CodeSet	C3	1440
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	1440
	ClientIdentification <*ClntId*>	[0..*]	Text		1441
	NotReported <*NotRptd*>	[0..1]	CodeSet		1441

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

13.4.2.1.3.4 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the other counterparty of the contract.

Impacted by: C5 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following elements (see "TradePartyIdentificationQuery8" on page 1437 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		1437
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	1437
	ClientIdentification <*ClntId*>	[0..*]	Text		1438
	NotReported <*NotRptd*>	[0..1]	CodeSet		1438

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

13.4.2.1.3.5 OtherCounterpartyBranch <OthrCtrPtyBrnch>

Presence: [0..1]

Definition: Data specific to branch of the other reporting counterparty and related fields.

Impacted by: C6 "OneElementPresentRule"

OtherCounterpartyBranch <OthrCtrPtyBrnch> contains the following elements (see "TradePartyIdentificationQuery9" on page 1439 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		1440
	CountryCode <*CtryCd*>	[0..*]	CodeSet	C3	1440
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	1440
	ClientIdentification <*ClntId*>	[0..*]	Text		1441
	NotReported <*NotRptd*>	[0..1]	CodeSet		1441

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

13.4.2.1.3.6 Beneficiary <Bnfcry>

Presence: [0..1]

Definition: Identifies the party subject to the rights and obligations arising from the contract.

Impacted by: C5 "OneElementPresentRule"

Beneficiary <Bnfcry> contains the following elements (see "TradePartyIdentificationQuery8" on page 1437 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		1437
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	1437
	ClientIdentification <*ClntId*>	[0..*]	Text		1438
	NotReported <*NotRptd*>	[0..1]	CodeSet		1438

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
```

```
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

13.4.2.1.3.7 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identifies the submitting agent of the reported of the contract.

Impacted by: C5 "OneElementPresentRule"

SubmittingAgent <SubmitgAgt> contains the following elements (see "TradePartyIdentificationQuery8" on page 1437 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		1437
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	1437
	ClientIdentification <*ClntId*>	[0..*]	Text		1438
	NotReported <*NotRptd*>	[0..1]	CodeSet		1438

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

13.4.2.1.3.8 Broker <Brkr>

Presence: [0..1]

Definition: Identifies the broker who acts as an intermediary for the reporting counterparty.

Impacted by: C5 "OneElementPresentRule"

Broker <Brkr> contains the following elements (see "TradePartyIdentificationQuery8" on page 1437 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		1437
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	1437
	ClientIdentification <*ClntId*>	[0..*]	Text		1438
	NotReported <*NotRptd*>	[0..1]	CodeSet		1438

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

13.4.2.1.3.9 CCP <CCP>

Presence: [0..1]

Definition: Unique code for the CCP that has cleared the contract.

Impacted by: C5 "OneElementPresentRule"

CCP <CCP> contains the following elements (see "TradePartyIdentificationQuery8" on page 1437 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		1437
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	1437
	ClientIdentification <*ClntId*>	[0..*]	Text		1438
	NotReported <*NotRptd*>	[0..1]	CodeSet		1438

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

13.4.2.1.3.10 AgentLender <AgtLndr>

Presence: [0..1]

Definition: Identification of the agent lender involved in the securities lending transaction.

Impacted by: C5 "OneElementPresentRule"

AgentLender <AgtLndr> contains the following elements (see "TradePartyIdentificationQuery8" on page 1437 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		1437
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	1437
	ClientIdentification <*ClntId*>	[0..*]	Text		1438
	NotReported <*NotRptd*>	[0..1]	CodeSet		1438

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

13.4.2.1.3.11 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Identification of the third party that administers the transaction.

Impacted by: C5 "OneElementPresentRule"

TripartyAgent <TrptyAgt> contains the following elements (see "TradePartyIdentificationQuery8" on page 1437 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		1437
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	1437
	ClientIdentification <*ClntId*>	[0..*]	Text		1438
	NotReported <*NotRptd*>	[0..1]	CodeSet		1438

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

13.4.2.1.4 TradeTypeCriteria <TradTpCrit>

Presence: [0..1]

Definition: Query criteria related to transaction types.

TradeTypeCriteria <TradTpCrit> contains the following **TradeTypeQueryCriteria1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Operator <*Oprtr*>	[1..1]	CodeSet		1365
	SecuritiesFinancingTransactionType <*ScttiesFincgTxTp*>	[0..*]	CodeSet		1365
	CollateralComponentType <*CollCmpntTp*>	[0..*]	CodeSet		1365

13.4.2.1.4.1 Operator <Oprtr>

Presence: [1..1]

Definition: Specifies the AND/OR operators as query criteria.

Datatype: "Operation3Code" on page 1505

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

13.4.2.1.4.2 SecuritiesFinancingTransactionType <ScttiesFincgTxTp>

Presence: [0..*]

Definition: Query criteria related to the type of the securities financing transaction.

Datatype: "ExposureType6Code" on page 1499

CodeName	Name	Definition
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
MGLD	MarginLending	Margin lending transaction.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.

13.4.2.1.4.3 CollateralComponentType <CollCmpntTp>

Presence: [0..*]

Definition: Query criteria related to the type of the collateral component.

Datatype: "CollateralType6Code" on page 1498

CodeName	Name	Definition
GBBK	BankGuarantee	Collateral type is a bank guarantee.
BOND	Bond	Collateral type is bonds.
CASH	Cash	Collateral type is cash.
COMM	Commodity	Collateral type is commodities.
INSU	Insurance	Collateral type is an insurance contract.
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.

CodeName	Name	Definition
OTHR	Other	Other assets that could be used as collateral.
PHYS	PhysicalEntities	Collateral type are physical entities, for example, airplanes for debt issued by the airline industry.
SECU	Securities	Collateral type is securities.
STCF	StockCertificate	Collateral type is stock certificates.

13.4.2.1.5 TimeCriteria <TmCrit>

Presence: [0..1]

Definition: Query criteria related to time values.

Impacted by: C7 "OneElementPresentRule"

TimeCriteria <TmCrit> contains the following elements (see "TradeDateTimeQueryCriteria2" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[0..1]	±		1431
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	±		1431
	MaturityDate <*MtrtyDt*>	[0..1]			1432
{Or	Range <*Rg*>	[1..1]			1432
	FromDate <*FrDt*>	[0..1]	Date		1432
	ToDate <*ToDt*>	[1..1]	Date		1432
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		1432
	TerminationDate <*TermntnDt*>	[0..1]			1433
{Or	Range <*Rg*>	[1..1]			1433
	FromDate <*FrDt*>	[0..1]	Date		1433
	ToDate <*ToDt*>	[1..1]	Date		1433
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		1433

Constraints

- **OneElementPresentRule**

  At least one of the 4 elements must be present.

```
Following Must be True
    /ReportingDateTime Must be present
 Or    /ExecutionDateTime Must be present
 Or    /MaturityDate Must be present
 Or    /TerminationDate Must be present
```

13.4.2.1.6 OtherCriteria <OthrCrit>

Presence: [0..1]

Definition: Query criteria related to other fields.

Impacted by: C8 "OneElementPresentRule"

OtherCriteria <OthrCrit> contains the following **TradeAdditionalQueryCriteria6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ActionType *<ActnTp>*	[0..*]	CodeSet		1367
	ExecutionVenue *<ExctnVn>*	[0..1]	±		1368
	NatureOfCounterparty *<NtrOfCtrPty>*	[0..*]	CodeSet		1368
	CorporateSector *<CorpSctr>*	[0..*]			1368
	FinancialInstitutionSector *<FISctr>*	[0..*]	CodeSet		1368
	NonFinancialInstitutionSector *<NFISctr>*	[0..*]	IdentifierSet		1369
	NotReported *<NotRptd>*	[0..1]	CodeSet		1369

Constraints

- **OneElementPresentRule**

  At least one of the 6 elements must be present.

13.4.2.1.6.1 ActionType <ActnTp>

Presence: [0..*]

Definition: Code list of the action types allowed as query criteria.

Datatype: "TransactionOperationType6Code" on page 1509

CodeName	Name	Definition
REUU	CollateralReuseUpdate	Update in the reuse of collateral, the reinvestment of cash or the margin lending funding sources.
COLU	CollateralUpdate	Update of a contract collateral.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
ETRM	EarlyTermination	Transaction is an early termination.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
NEWT	NewTransaction	Transaction is a new transaction.
MODI	Modification	Transaction modifies in a previously sent transaction.
MARU	MarginUpdate	Specifies a dedicated report to provide changes in initial and variation margin that a reporting counterparty posts with regards to CCP-cleared SFTs.

CodeName	Name	Definition
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake, in which case, it will be identified as 'error'.

13.4.2.1.6.2 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Indicates the execution venue of the reported transaction.

ExecutionVenue <ExctnVn> contains one of the following elements (see "SecuritiesTradeVenueCriteria1Choice" on page 1429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MIC <*MIC*>	[1..*]	IdentifierSet		1429
Or}	AnyMIC <*AnyMIC*>	[1..1]	CodeSet		1429

13.4.2.1.6.3 NatureOfCounterparty <NtrOfCtrPty>

Presence: [0..*]

Definition: Indicates the nature of the reporting counterparty (if it is a central counterparty (CCP), a financial counterparty, a non-financial counterparty or another type of counterparty).

Datatype: "PartyNatureType1Code" on page 1505

CodeName	Name	Definition
OTHR	Other	Other type of issuer.
NFIN	NonFinancialInstitution	Issuer is a non-financial institution.
FIIN	FinancialInstitution	Issuer is a financial institution.
CCPS	CentralCounterparty	Issuer is a central counterparty.

13.4.2.1.6.4 CorporateSector <CorpSctr>

Presence: [0..*]

Definition: Specifies the corporate sector of the reporting counterparty.

CorporateSector <CorpSctr> contains the following **CorporateSectorCriteria4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionSector <*FISctr*>	[0..*]	CodeSet		1368
	NonFinancialInstitutionSector <*NFISctr*>	[0..*]	IdentifierSet		1369
	NotReported <*NotRptd*>	[0..1]	CodeSet		1369

13.4.2.1.6.4.1 FinancialInstitutionSector <FISctr>

Presence: [0..*]

Definition: Indicates that reporting counterparty is a financial institution.

Datatype: "FinancialPartySectorType2Code" on page 1500

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.

13.4.2.1.6.4.2 NonFinancialInstitutionSector <NFISctr>

Presence: [0..*]

Definition: Indicates that reporting counterparty is a non financial institution.

Datatype: "NACEDomainIdentifier" on page 1515

13.4.2.1.6.4.3 NotReported <NotRptd>

Presence: [0..1]

Definition: Indicates that reporting counterparty is a financial institution.

Datatype: "NotReported1Code" on page 1505

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

13.4.2.2 RecurrentQuery <RcrntQry>

Presence: [1..1]

Definition: Query criteria specifically applied to recurrent queries.

RecurrentQuery <RcrntQry> contains the following **TradeRecurrentQuery3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	QueryType *<QryTp>*	[1..1]	Text		1370
	Frequency *<Frqcy>*	[1..1]			1370
{Or	**Daily** *<Daly>*	[1..1]	CodeSet		1370
Or	**Weekly** *<Wkly>*	[1..1]	CodeSet		1370
Or}	**Monthly** *<Mnthly>*	[1..1]	Quantity	C3	1371
	ValidUntil *<VldUntil>*	[1..1]	Date		1371

13.4.2.2.1 QueryType <QryTp>

Presence: [1..1]

Definition: Defines the type of recurrent query which is requested.

Datatype: "Max1000Text" on page 1517

13.4.2.2.2 Frequency <Frqcy>

Presence: [1..1]

Definition: Defines the requested frequency of the recurrent query.

Frequency <Frqcy> contains one of the following **TradeQueryExecutionFrequency1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	**Daily** *<Daly>*	[1..1]	CodeSet		1370
Or	**Weekly** *<Wkly>*	[1..1]	CodeSet		1370
Or}	**Monthly** *<Mnthly>*	[1..1]	Quantity	C3	1371

13.4.2.2.2.1 Daily <Daly>

Presence: [1..1]

Definition: Query is executed on a daily basis.

Datatype: "NoReasonCode" on page 1504

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

13.4.2.2.2.2 Weekly <Wkly>

Presence: [1..1]

Definition: Query is executed on a weekly basis. The day of the week for the query execution should be specified.

Datatype: "WeekDay2Code" on page 1513

CodeName	Name	Definition
WEDD	Wednesday	Wednesday.
TUED	Tuesday	Tuesday.
THUD	Thursday	Thursday.
SUND	Sunday	Sunday.
SATD	Saturday	Saturday.
MOND	Monday	Monday.
FRID	Friday	Friday.

13.4.2.2.2.3 Monthly <Mnthly>

Presence: [1..1]

Definition: Query is executed on a monthly basis. The day of the month of the query execution should be specified.

Impacted by: C3 "NumberRule"

Datatype: "Max3Number" on page 1516

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

13.4.2.2.3 ValidUntil <VldUntil>

Presence: [1..1]

Definition: Defines the date until which the query will be executed.

Datatype: "ISODate" on page 1513

13.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Impacted by: C9 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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 Message Items Types

14.1 MessageComponents

14.1.1 Agreement

14.1.1.1 MasterAgreement6

Definition: Information related to a master agreement.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1373
{Or	Type <*Tp*>	[1..1]	CodeSet		1373
Or}	Proprietary <*Prtry*>	[1..1]	Text		1373
	Version <*Vrsn*>	[0..1]	Text		1373
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1374

14.1.1.1.1 Type <Tp>

Presence: [1..1]

Definition: Classification of a master agreement.

Type <Tp> contains one of the following **AgreementType1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		1373
Or}	Proprietary <*Prtry*>	[1..1]	Text		1373

14.1.1.1.1.1 Type <Tp>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalAgreementType1Code" on page 1499

14.1.1.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

14.1.1.1.2 Version <Vrsn>

Presence: [0..1]

Definition: Reference to the year of the master agreement version used for the reported trade.

Datatype: "Max50Text" on page 1519

14.1.1.1.3 OtherMasterAgreementDetails <OthrMstrAgrmtDtls>

Presence: [0..1]

Definition: Additional information specifying the other type of the master agreement.

Datatype: "Max350Text" on page 1518

14.1.2 Amount

14.1.2.1 AmountAndDirection61

Definition: Amount of money expressed with an optional currency code and debit/credit indicator.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1	1374
	Sign <*Sgn*>	[0..1]	Indicator		1374

14.1.2.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd13DecimalAmount" on page 1479

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

14.1.2.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

14.1.3 Asset

14.1.3.1 AssetClassCommodity5Choice

Definition: Choice to define commodity specific attributes of a derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]			1380
{Or	GrainOilSeed <*GrnOilSeed*>	[1..1]			1382
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1382
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1382
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1382
Or	Soft <*Soft*>	[1..1]			1383
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1383
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1383
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1383
Or	Potato <*Ptt*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1384
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1384
Or	OliveOil <*OlvOil*>	[1..1]			1384
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1385
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1385
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1385
Or	Dairy <*Dairy*>	[1..1]			1385
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Forestry <*Frstry*>	[1..1]			1386
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386
Or	Seafood <*Sfd*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1387
Or	LiveStock <*LiveStock*>	[1..1]			1387
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
Or	Grain <*Grn*>	[1..1]			1388
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1388
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389
Or	Energy <*Nrgy*>	[1..1]			1389
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398
Or	Environmental <*Envttl*>	[1..1]			1398
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or	Fertilizer <*Frtlzr*>	[1..1]			1401
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407
Or	Freight <*Frght*>	[1..1]			1407
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]			1411
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	Metal <*Metl*>	[1..1]			1412
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415
Or	OtherC10 <*OthrC10*>	[1..1]			1415
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or	Paper <*Ppr*>	[1..1]			1417
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or	Polypropylene <*Plprpln*>	[1..1]			1420
{Or	Plastic <*Plstc*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1421
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1421
Or}	Other <*Othr*>	[1..1]			1421
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422
Or	Inflation <*Infltn*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]			1422
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423
Or}	Other <*Othr*>	[1..1]			1423
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

14.1.3.1.1 Agricultural <Agrcltrl>

Presence: [1..1]

Definition: Agricultural commodities.

Agricultural <Agrcltrl> contains one of the following **AssetClassCommodityAgricultural5Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	GrainOilSeed *<GrnOilSeed>*	[1..1]			1382
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1382
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1382
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1382
Or	Soft *<Soft>*	[1..1]			1383
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1383
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1383
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1383
Or	Potato *<Ptt>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1384
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1384
Or	OliveOil *<OlvOil>*	[1..1]			1384
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1385
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1385
	AdditionalSubProduct *<AddtlSubPdct>*	[1..1]	CodeSet		1385
Or	Dairy *<Dairy>*	[1..1]			1385
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Forestry *<Frstry>*	[1..1]			1386
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1386
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1386
Or	Seafood *<Sfd>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1387
Or	LiveStock *<LiveStock>*	[1..1]			1387
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1387
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1388
Or	Grain *<Grn>*	[1..1]			1388
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1388
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1388

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388
Or}	Other <*Othr*>	[1..1]			1389
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1389
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1389

14.1.3.1.1.1 GrainOilSeed <GrnOilSeed>

Presence: [1..1]

Definition: Grain oil seed agricultural commodity derivative.

GrainOilSeed <GrnOilSeed> contains the following **AgriculturalCommodityOilSeed1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1382
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1382
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1382

14.1.3.1.1.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 1487

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

14.1.3.1.1.1.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType1Code" on page 1489

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

14.1.3.1.1.1.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType1Code" on page 1483

CodeName	Name	Definition
FWHT	FeedWheat	Commodity attribute of type feed wheat.

CodeName	Name	Definition
SOYB	Soybeans	Commodity attribute of type soybeans.
RPSD	Rapeseed	Commodity attribute of type rapeseed.
OTHR	Other	Commodity attribute of other type.
CORN	Maize	Commodity attribute of type maize.
RICE	Rice	Commodity attribute of type rice.

14.1.3.1.1.2 Soft <Soft>

Presence: [1..1]

Definition: Soft agricultural commodity derivative.

Soft <Soft> contains the following **AgriculturalCommoditySoft1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1383
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1383
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1383

14.1.3.1.1.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 1487

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

14.1.3.1.1.2.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType2Code" on page 1491

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

14.1.3.1.1.2.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType2Code" on page 1483

CodeName	Name	Definition
ROBU	RobustaCoffee	Commodity attribute of type robusta coffee.
CCOA	Cocoa	Commodity attribute of type cocoa.
BRWN	RawSugar	Commodity attribute of type raw sugar.
WHSG	WhiteSugar	Commodity attribute of type white sugar.
OTHR	Other	Commodity attribute of other type.

14.1.3.1.1.3 Potato <Ptt>

Presence: [1..1]

Definition: Potato agricultural commodity derivative.

Potato <Ptt> contains the following **AgriculturalCommodityPotato1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1384
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1384

14.1.3.1.1.3.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 1487

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

14.1.3.1.1.3.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType45Code" on page 1494

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

14.1.3.1.1.4 OliveOil <OlvOil>

Presence: [1..1]

Definition: Olive oil agricultural commodity derivative.

OliveOil <OlvOil> contains the following **AgriculturalCommodityOliveOil2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1385
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1385
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1385

14.1.3.1.1.4.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 1487

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

14.1.3.1.1.4.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType3Code" on page 1493

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

14.1.3.1.1.4.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType29Code" on page 1483

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.
OTHR	Other	Commodity attribute of other type.

14.1.3.1.1.5 Dairy <Dairy>

Presence: [1..1]

Definition: Dairy agricultural commodity derivative.

Dairy <Dairy> contains the following **AgriculturalCommodityDairy1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386

14.1.3.1.1.5.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 1487

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

14.1.3.1.1.5.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType20Code" on page 1489

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

14.1.3.1.1.6 Forestry <Frstry>

Presence: [1..1]

Definition: Forestry agricultural commodity derivative.

Forestry <Frstry> contains the following **AgriculturalCommodityForestry1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1386
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1386

14.1.3.1.1.6.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 1487

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

14.1.3.1.1.6.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType21Code" on page 1489

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

14.1.3.1.1.7 Seafood <Sfd>

Presence: [1..1]

Definition: Seafood agricultural commodity derivative.

Seafood <Sfd> contains the following **AgriculturalCommoditySeafood1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1387

14.1.3.1.1.7.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 1487

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

14.1.3.1.1.7.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType23Code" on page 1490

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

14.1.3.1.1.8 LiveStock <LiveStock>

Presence: [1..1]

Definition: Livestock agricultural commodity derivative.

LiveStock <LiveStock> contains the following **AgriculturalCommodityLiveStock1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1387
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388

14.1.3.1.1.8.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 1487

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

14.1.3.1.1.8.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType22Code" on page 1490

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

14.1.3.1.1.9 Grain <Grn>

Presence: [1..1]

Definition: Grain agricultural commodity derivative.

Grain <Grn> contains the following **AgriculturalCommodityGrain2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1388
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1388
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1388

14.1.3.1.1.9.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 1487

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

14.1.3.1.1.9.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType5Code" on page 1495

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

14.1.3.1.1.9.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType30Code" on page 1483

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.
OTHR	Other	Commodity attribute of other type.

14.1.3.1.1.10 Other <Othr>

Presence: [1..1]

Definition: Other agricultural commodity derivative.

Other <Othr> contains the following **AgriculturalCommodityOther1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1389
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1389

14.1.3.1.1.10.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 1487

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

14.1.3.1.1.10.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 1494

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

14.1.3.1.2 Energy <Nrgy>

Presence: [1..1]

Definition: Energy commodities.

Energy <Nrgy> contains one of the following **AssetClassCommodityEnergy2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Electricity <*Elctrcty*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391
Or	NaturalGas <*NtrlGas*>	[1..1]			1391
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392
Or	Oil <*Oil*>	[1..1]			1393
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393
Or	Coal <*Coal*>	[1..1]			1394
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	InterEnergy <*IntrNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]			1395
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396
Or	LightEnd <*LghtEnd*>	[1..1]			1396
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or	Distillates <*Dstllts*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397
Or}	Other <*Othr*>	[1..1]			1397
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398

14.1.3.1.2.1 Electricity <Elctrcty>

Presence: [1..1]

Definition: Definition of Electricity energy commodity derivative.

Electricity <Elctrcty> contains the following **EnergyCommodityElectricity1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1391
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1391
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1391

14.1.3.1.2.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 1487

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

14.1.3.1.2.1.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType6Code" on page 1495

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

14.1.3.1.2.1.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType5Code" on page 1485

CodeName	Name	Definition
BSLD	BaseLoad	Commodity attribute of type base load.
FITR	FinancialTransmissionRights	Commodity attribute of type financial transmission rights.
PKLD	PeakLoad	Commodity attribute of type peak load.
OFFP	OffPeak	Commodity attribute of type off-peak.
OTHR	Other	Commodity attribute of other type.

14.1.3.1.2.2 NaturalGas <NtrlGas>

Presence: [1..1]

Definition: Definition of Natural Gas energy commodity derivative.

NaturalGas <NtrlGas> contains the following **EnergyCommodityNaturalGas2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1392
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1392
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1392

14.1.3.1.2.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 1487

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

14.1.3.1.2.2.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType7Code" on page 1495

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

14.1.3.1.2.2.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType31Code" on page 1484

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.
LNGG	LNG	Commodity attribute of type liquid natural gas.
NCGG	NCG	Commodity attribute of type NCG (NetConnect Germany).
TTFG	TTF	Commodity attribute of type TTF (Dutch Title Transfer Facility).
NBPG	NBP	Commodity attribute of type NBP (National Balancing Point).
OTHR	Other	Commodity attribute of other type.

14.1.3.1.2.3 Oil <Oil>

Presence: [1..1]

Definition: Definition of Oil energy commodity derivative.

Oil <Oil> contains the following **EnergyCommodityOil2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1393
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1393
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1393

14.1.3.1.2.3.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 1487

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

14.1.3.1.2.3.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType8Code" on page 1495

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

14.1.3.1.2.3.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType32Code" on page 1484

CodeName	Name	Definition
BAKK	Bakken	Commodity attribute of type bakken.
BDSL	Biodiesel	Commodity attribute of type biodiesel.
BRNT	Brent	Commodity attribute of type Brent.
BRNX	BrentNX	Commodity attribute of type Brent NX (New Expiry).
CNDA	Canadian	Commodity attribute of type canadian.
COND	Condensate	Commodity attribute of type condensate.
DSEL	Diesel	Commodity attribute of type diesel.

CodeName	Name	Definition
DUBA	Dubai	Commodity attribute of type Dubai.
ESPO	ESPO	Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean).
ETHA	Ethanol	Commodity attribute of type ethanol.
FUEL	Fuel	Commodity attribute of type fuel.
FOIL	FuelOil	Commodity attribute of type fuel oil.
GOIL	Gasoil	Commodity attribute of type gasoil.
GSLN	Gasoline	Commodity attribute of type gasoline.
HEAT	HeatingOil	Commodity attribute of type heating oil.
JTFL	JetFuel	Commodity attribute of type jet fuel.
KERO	Kerosene	Commodity attribute of type kerosene.
LLSO	LightLouisianaSweet	Commodity attribute of type light Louisiana sweet (LLS).
MARS	Mars	Commodity attribute of type mars.
NAPH	Naphta	Commodity attribute of type naptha.
NGLO	NGL	Commodity attribute of type NGL (Natural Gas Liquids).
TAPI	Tapis	Commodity attribute of type tapis.
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.
OTHR	Other	Commodity attribute of other type.

14.1.3.1.2.4 Coal <Coal>

Presence: [1..1]

Definition: Definition of Coal energy commodity derivative.

Coal <Coal> contains the following **EnergyCommodityCoal1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1394
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395

14.1.3.1.2.4.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 1487

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

14.1.3.1.2.4.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType24Code" on page 1490

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

14.1.3.1.2.5 InterEnergy <IntrNrgy>

Presence: [1..1]

Definition: Inter energy commodity derivative.

InterEnergy <IntrNrgy> contains the following **EnergyCommodityInterEnergy1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1395
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1395

14.1.3.1.2.5.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 1487

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

14.1.3.1.2.5.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType26Code" on page 1490

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

14.1.3.1.2.6 RenewableEnergy <RnwblNrgy>

Presence: [1..1]

Definition: Renewable energy commodity derivative.

RenewableEnergy <RnwblNrgy> contains the following **EnergyCommodityRenewableEnergy1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1396

14.1.3.1.2.6.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 1487

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

14.1.3.1.2.6.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType28Code" on page 1491

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

14.1.3.1.2.7 LightEnd <LghtEnd>

Presence: [1..1]

Definition: Light end energy commodity derivative.

LightEnd <LghtEnd> contains the following **EnergyCommodityLightEnd1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1396
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397

14.1.3.1.2.7.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 1487

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

14.1.3.1.2.7.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType27Code" on page 1490

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

14.1.3.1.2.8 Distillates <Dstllts>

Presence: [1..1]

Definition: Distillates energy commodity derivative.

Distillates <Dstllts> contains the following **EnergyCommodityDistillates1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1397
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1397

14.1.3.1.2.8.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 1487

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

14.1.3.1.2.8.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType25Code" on page 1490

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

14.1.3.1.2.9 Other <Othr>

Presence: [1..1]

Definition: Other energy commodity derivative.

Other <Othr> contains the following **EnergyCommodityOther1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1398
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1398

14.1.3.1.2.9.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 1487

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

14.1.3.1.2.9.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 1494

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

14.1.3.1.3 Environmental <Envttl>

Presence: [1..1]

Definition: Environmental commodities.

Environmental <Envttl> contains one of the following **AssetClassCommodityEnvironmental2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Emissions <*Emssns*>	[1..1]			1398
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399
Or	Weather <*Wthr*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400
Or	CarbonRelated <*CrbnRltd*>	[1..1]			1400
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401
Or}	Other <*Othr*>	[1..1]			1401
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401

14.1.3.1.3.1 Emissions <Emssns>

Presence: [1..1]

Definition: Emissions environmental commodity derivative.

Emissions <Emssns> contains the following **EnvironmentalCommodityEmission2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1399
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1399
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1399

14.1.3.1.3.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType3Code" on page 1487

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

14.1.3.1.3.1.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType10Code" on page 1488

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

14.1.3.1.3.1.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType8Code" on page 1486

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
OTHR	Other	Commodity attribute of other type.

14.1.3.1.3.2 Weather <Wthr>

Presence: [1..1]

Definition: Weather environmental commodity derivative.

Weather <Wthr> contains the following **EnvironmentalCommodityWeather1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1400

14.1.3.1.3.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType3Code" on page 1487

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

14.1.3.1.3.2.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType30Code" on page 1491

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

14.1.3.1.3.3 CarbonRelated <CrbnRltd>

Presence: [1..1]

Definition: Carbon related environmental commodity derivative.

CarbonRelated <CrbnRltd> contains the following **EnvironmentalCommodityCarbonRelated1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1400
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401

14.1.3.1.3.3.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType3Code" on page 1487

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

14.1.3.1.3.3.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType29Code" on page 1491

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

14.1.3.1.3.4 Other <Othr>

Presence: [1..1]

Definition: Other environmental commodity derivative.

Other <Othr> contains the following **EnvironmentCommodityOther1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1401
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1401

14.1.3.1.3.4.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType3Code" on page 1487

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

14.1.3.1.3.4.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 1494

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

14.1.3.1.4 Fertilizer <Frtlzr>

Presence: [1..1]

Definition: Fertilizer commodities.

Fertilizer <Frtlzr> contains one of the following **AssetClassCommodityFertilizer3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Ammonia <*Ammn*>	[1..1]			1402
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]			1403
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403
Or	Potash <*Ptsh*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404
Or	Sulphur <*Slphr*>	[1..1]			1404
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	Urea <*Urea*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]			1405
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406
Or}	Other <*Othr*>	[1..1]			1406
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407

14.1.3.1.4.1 Ammonia <Ammn>

Presence: [1..1]

Definition: Ammonia fertilizer commodity derivative.

Ammonia <Ammn> contains the following **FertilizerCommodityAmmonia1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1402
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403

14.1.3.1.4.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 1488

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

14.1.3.1.4.1.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType39Code" on page 1493

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

14.1.3.1.4.2 DiammoniumPhosphate <DmmnmPhspht>

Presence: [1..1]

Definition: Diammonium phosphate fertilizer commodity derivative.

DiammoniumPhosphate <DmmnmPhspht> contains the following **FertilizerCommodityDiammoniumPhosphate1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1403
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1403

14.1.3.1.4.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 1488

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

14.1.3.1.4.2.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType40Code" on page 1493

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

14.1.3.1.4.3 Potash <Ptsh>

Presence: [1..1]

Definition: Potash fertilizer commodity derivative.

Potash <Ptsh> contains the following **FertilizerCommodityPotash1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1404

14.1.3.1.4.3.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 1488

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

14.1.3.1.4.3.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType41Code" on page 1493

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

14.1.3.1.4.4 Sulphur <Slphr>

Presence: [1..1]

Definition: Sulphur fertilizer commodity derivative.

Sulphur <Slphr> contains the following **FertilizerCommoditySulphur1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1404
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405

14.1.3.1.4.4.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 1488

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

14.1.3.1.4.4.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType42Code" on page 1493

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

14.1.3.1.4.5 Urea <Urea>

Presence: [1..1]

Definition: Urea fertilizer commodity derivative.

Urea <Urea> contains the following **FertilizerCommodityUrea1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1405
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1405

14.1.3.1.4.5.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 1488

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

14.1.3.1.4.5.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType43Code" on page 1493

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

14.1.3.1.4.6 UreaAndAmmoniumNitrate <UreaAndAmmnmNtrt>

Presence: [1..1]

Definition: Urea and ammonium nitrate fertilizer commodity derivative.

UreaAndAmmoniumNitrate <UreaAndAmmnmNtrt> contains the following **FertilizerCommodityUreaAndAmmoniumNitrate1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1406

14.1.3.1.4.6.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 1488

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

14.1.3.1.4.6.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType44Code" on page 1494

CodeName	Name	Definition
UAAN	UreaAndAmmoniumNitrite	Commodity of type urea and ammonium nitrite.

14.1.3.1.4.7 Other <Othr>

Presence: [1..1]

Definition: Other fertilizer commodity derivative.

Other <Othr> contains the following **FertilizerCommodityOther1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1406
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1407

14.1.3.1.4.7.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 1488

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

14.1.3.1.4.7.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 1494

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

14.1.3.1.5 Freight <Frght>

Presence: [1..1]

Definition: Freight commodities.

Freight <Frght> contains one of the following **AssetClassCommodityFreight3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Dry <*Dry*>	[1..1]			1407
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408
Or	Wet <*Wet*>	[1..1]			1408
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409
Or	ContainerShip <*CntnrShip*>	[1..1]			1409
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410
Or}	Other <*Othr*>	[1..1]			1410
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410

14.1.3.1.5.1 Dry <Dry>

Presence: [1..1]

Definition: Dry freight commodity derivative.

Dry <Dry> contains the following **FreightCommodityDry2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1408
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1408
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1408

14.1.3.1.5.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType4Code" on page 1487

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

14.1.3.1.5.1.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType31Code" on page 1491

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

14.1.3.1.5.1.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType33Code" on page 1485

CodeName	Name	Definition
DBCR	DryBulkCarrier	Commodity attribute of type dry bulk carrier.
OTHR	Other	Commodity attribute of other type.

14.1.3.1.5.2 Wet <Wet>

Presence: [1..1]

Definition: Wet freight commodity derivative.

Wet <Wet> contains the following **FreightCommodityWet2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1409
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1409
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1409

14.1.3.1.5.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType4Code" on page 1487

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

14.1.3.1.5.2.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType32Code" on page 1491

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

14.1.3.1.5.2.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType34Code" on page 1485

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.
OTHR	Other	Commodity attribute of other type.

14.1.3.1.5.3 ContainerShip <CntnrShip>

Presence: [1..1]

Definition: Container ship freight commodity derivative.

ContainerShip <CntnrShip> contains the following **FreightCommodityContainerShip1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410

14.1.3.1.5.3.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType4Code" on page 1487

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

14.1.3.1.5.3.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType46Code" on page 1494

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

14.1.3.1.5.4 Other <Othr>

Presence: [1..1]

Definition: Other freight commodity derivative.

Other <Othr> contains the following **FreightCommodityOther1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1410
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1410

14.1.3.1.5.4.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType4Code" on page 1487

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

14.1.3.1.5.4.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 1494

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

14.1.3.1.6 IndustrialProduct <IndstrlPdct>

Presence: [1..1]

Definition: Industrial Product commodities.

IndustrialProduct <IndstrlPdct> contains one of the following **AssetClassCommodityIndustrialProduct1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Construction <*Cnstrctn*>	[1..1]			1411
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411
Or}	Manufacturing <*Manfctg*>	[1..1]			1412
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412

14.1.3.1.6.1 Construction <Cnstrctn>

Presence: [1..1]

Definition: Construction related industrial product commodity derivative.

Construction <Cnstrctn> contains the following **IndustrialProductCommodityConstruction1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1411
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1411

14.1.3.1.6.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType6Code" on page 1488

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

14.1.3.1.6.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType33Code" on page 1492

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

14.1.3.1.6.2 Manufacturing <Manfctg>

Presence: [1..1]

Definition: Manufacturing related industrial product commodity derivative.

Manufacturing <Manfctg> contains the following **IndustrialProductCommodityManufacturing1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1412
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1412

14.1.3.1.6.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType6Code" on page 1488

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

14.1.3.1.6.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType34Code" on page 1492

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

14.1.3.1.7 Metal <Metl>

Presence: [1..1]

Definition: Metal commodities.

Metal <Metl> contains one of the following **AssetClassCommodityMetal1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NonPrecious <*NonPrcs*>	[1..1]			1413
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414
Or}	Precious <*Prcs*>	[1..1]			1414
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415

14.1.3.1.7.1 NonPrecious <NonPrcs>

Presence: [1..1]

Definition: Non-precious metal commodity derivative.

NonPrecious <NonPrcs> contains the following **MetalCommodityNonPrecious1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1413
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1413
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1414

14.1.3.1.7.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType7Code" on page 1488

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

14.1.3.1.7.1.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType15Code" on page 1489

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

14.1.3.1.7.1.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType10Code" on page 1482

CodeName	Name	Definition
ALUM	Aluminium	Commodity attribute of type aluminium.
ALUA	AluminiumAlloy	Commodity attribute of type aluminium alloy.
CBLT	Cobalt	Commodity attribute of type cobalt.
COPR	Copper	Commodity attribute of type copper.
IRON	IronOre	Commodity attribute of type iron ore.
MOLY	Molybdenum	Commodity attribute of type molybdenum.
NASC	NASAAC	Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract).
NICK	Nickel	Commodity attribute of type nickel.
STEL	Steel	Commodity attribute of type steel.
TINN	Tin	Commodity attribute of type tin.
ZINC	Zinc	Commodity attribute of type zinc.
OTHR	Other	Commodity attribute of other type.
LEAD	Lead	Commodity attribute of type lead.

14.1.3.1.7.2 Precious <Prcs>

Presence: [1..1]

Definition: Precious metal commodity derivative.

Precious <Prcs> contains the following **MetalCommodityPrecious1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1414
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1415
	AdditionalSubProduct <*AddtlSubPdct*>	[1..1]	CodeSet		1415

14.1.3.1.7.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType7Code" on page 1488

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

14.1.3.1.7.2.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType16Code" on page 1489

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

14.1.3.1.7.2.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [1..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType11Code" on page 1482

CodeName	Name	Definition
GOLD	Gold	Commodity attribute of type gold.
OTHR	Other	Commodity attribute of other type.
PLDM	Palladium	Commodity attribute of type palladium.
PTNM	Platinum	Commodity attribute of type platinum.
SLVR	Silver	Commodity attribute of type silver.

14.1.3.1.8 OtherC10 <OthrC10>

Presence: [1..1]

Definition: Other C10 commodities.

OtherC10 <OthrC10> contains one of the following **AssetClassCommodityOtherC102Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Deliverable <*Dlvrbl*>	[1..1]			1415
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416
Or}	NonDeliverable <*NonDlvrbl*>	[1..1]			1416
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416

14.1.3.1.8.1 Deliverable <Dlvrbl>

Presence: [1..1]

Definition: Other C10 deliverable commodity derivative.

Deliverable <Dlvrbl> contains the following **OtherC10CommodityDeliverable2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416

14.1.3.1.8.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType11Code" on page 1486

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

14.1.3.1.8.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType47Code" on page 1494

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.

14.1.3.1.8.2 NonDeliverable <NonDlvrbl>

Presence: [1..1]

Definition: Other C10 non-deliverable commodity derivative.

NonDeliverable <NonDlvrbl> contains the following **OtherC10CommodityNonDeliverable2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1416
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1416

14.1.3.1.8.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType11Code" on page 1486

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

14.1.3.1.8.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType48Code" on page 1494

CodeName	Name	Definition
NDLV	NonDeliverable	Commodity of type non deliverable.

14.1.3.1.9 Paper <Ppr>

Presence: [1..1]

Definition: Paper commodities.

Paper <Ppr> contains one of the following **AssetClassCommodityPaper3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			1417
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Newsprint <*Nwsprnt*>	[1..1]			1418
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418
Or	Pulp <*Pulp*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			1419
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420
Or}	Other <*Othr*>	[1..1]			1420
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420

14.1.3.1.9.1 ContainerBoard <CntnrBrd>

Presence: [1..1]

Definition: Container board commodity derivative.

ContainerBoard <CntnrBrd> contains the following **PaperCommodityContainerBoard1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418

14.1.3.1.9.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 1488

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

14.1.3.1.9.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType35Code" on page 1492

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

14.1.3.1.9.2 Newsprint <Nwsprnt>

Presence: [1..1]

Definition: Newsprint commodity derivative.

Newsprint <Nwsprnt> contains the following **PaperCommodityNewsprint1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1418
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1418

14.1.3.1.9.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 1488

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

14.1.3.1.9.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType36Code" on page 1492

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

14.1.3.1.9.3 Pulp <Pulp>

Presence: [1..1]

Definition: Pulp commodity derivative.

Pulp <Pulp> contains the following **PaperCommodityPulp1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1419

14.1.3.1.9.3.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 1488

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

14.1.3.1.9.3.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType37Code" on page 1492

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

14.1.3.1.9.4 RecoveredPaper <RcvrdPpr>

Presence: [1..1]

Definition: Recovered paper commodity derivative.

RecoveredPaper <RcvrdPpr> contains the following **PaperCommodityRecoveredPaper1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1419
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420

14.1.3.1.9.4.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 1488

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

14.1.3.1.9.4.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType38Code" on page 1492

CodeName	Name	Definition
RCVP	RecoveredPaper	Commodity of type recovered paper.

14.1.3.1.9.5 Other <Othr>

Presence: [1..1]

Definition: Other commodity derivative

Other <Othr> contains the following **PaperCommodityRecoveredPaper2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1420
	SubProduct <*SubPdct*>	[0..1]	CodeSet		1420

14.1.3.1.9.5.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 1488

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

14.1.3.1.9.5.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 1494

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

14.1.3.1.10 Polypropylene <Plprpln>

Presence: [1..1]

Definition: Polypropylene commodities.

Polypropylene <PlprpIn> contains one of the following **AssetClassCommodityPolypropylene3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Plastic *<Plstc>*	[1..1]			1421
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1421
	SubProduct *<SubPdct>*	[0..1]	CodeSet		1421
Or}	Other *<Othr>*	[1..1]			1421
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1422
	SubProduct *<SubPdct>*	[1..1]	CodeSet		1422

14.1.3.1.10.1 Plastic <Plstc>

Presence: [1..1]

Definition: Plastic commodity derivative.

Plastic <Plstc> contains the following **PolypropyleneCommodityPlastic1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		1421
	SubProduct *<SubPdct>*	[0..1]	CodeSet		1421

14.1.3.1.10.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType9Code" on page 1488

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

14.1.3.1.10.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType18Code" on page 1489

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

14.1.3.1.10.2 Other <Othr>

Presence: [1..1]

Definition: Other commodity derivative

Other <Othr> contains the following **PolypropyleneCommodityOther1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422
	SubProduct <*SubPdct*>	[1..1]	CodeSet		1422

14.1.3.1.10.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType9Code" on page 1488

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

14.1.3.1.10.2.2 SubProduct <SubPdct>

Presence: [1..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 1494

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

14.1.3.1.11 Inflation <Infltn>

Presence: [1..1]

Definition: Inflation commodities.

Inflation <Infltn> contains the following **AssetClassCommodityInflation1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1422

14.1.3.1.11.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType12Code" on page 1486

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

14.1.3.1.12 MultiCommodityExotic <MultiCmmdtyExtc>

Presence: [1..1]

Definition: Multi Commodity Exotic

MultiCommodityExotic <MultiCmmdtyExtc> contains the following **AssetClassCommodityMultiCommodityExotic1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423

14.1.3.1.12.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType13Code" on page 1486

CodeName	Name	Definition
MCEX	MultiCommodityExotic	Commodity of type multi commodity exotic.

14.1.3.1.13 OfficialEconomicStatistics <OffclEcnmcSttstcs>

Presence: [1..1]

Definition: Official Economic Statistics commodities.

OfficialEconomicStatistics <OffclEcnmcSttstcs> contains the following **AssetClassCommodityOfficialEconomicStatistics1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1423

14.1.3.1.13.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType14Code" on page 1487

CodeName	Name	Definition
OEST	OfficialEconomicStatistic	Commodity of type official economic statistic.

14.1.3.1.14 Other <Othr>

Presence: [1..1]

Definition: Other commodities.

Other <Othr> contains the following **AssetClassCommodityOther1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		1424

14.1.3.1.14.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType15Code" on page 1487

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

14.1.4 Clearing System Member Identification

14.1.4.1 Cleared4Choice

Definition: Information for the first side of the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]	CodeSet		1424
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		1424

14.1.4.1.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Datatype: "NoReasonCode" on page 1504

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

14.1.4.1.2 NonCleared <NonClrd>

Presence: [1..1]

Definition: Specifies that the contract has not been cleared.

Datatype: "NoReasonCode" on page 1504

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

14.1.4.2 Cleared10Choice

Definition: Indicates whether the contract was cleared or not.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]			1425
	CCP <*CCP*>	[0..1]	±		1425
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		1425
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1425
	PortfolioCode <*PrtflCd*>	[0..1]	Text		1426
Or}	NonCleared <*NonClrd*>	[1..1]	CodeSet		1426

14.1.4.2.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Cleared <Clrd> contains the following **ClearingPartyAndTime9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP <*CCP*>	[0..1]	±		1425
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		1425
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		1425
	PortfolioCode <*PrtflCd*>	[0..1]	Text		1426

14.1.4.2.1.1 CCP <CCP>

Presence: [0..1]

Definition: In the case of a contract that has been cleared, the unique code for the clearing counterparty that has cleared the contract.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

14.1.4.2.1.2 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 1514

14.1.4.2.1.3 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 1519

14.1.4.2.1.4 PortfolioCode <PrtflCd>

Presence: [0..1]

Definition: If the transaction is cleared and is included in a portfolio of transactions for which margins are exchanged, this portfolio should be identified by a unique code determined by the reporting counterparty.

Datatype: "Max52Text" on page 1519

14.1.4.2.2 NonCleared <NonClrd>

Presence: [1..1]

Definition: Specifies that the contract has not been cleared.

Datatype: "NoReasonCode" on page 1504

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

14.1.5 Date Time Period

14.1.5.1 DateTimePeriod1

Definition: Time span defined by a start date and time, and an end date and time.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDateTime <*FrDtTm*>	[1..1]	DateTime		1426
	ToDateTime <*ToDtTm*>	[1..1]	DateTime		1426

14.1.5.1.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the period starts.

Datatype: "ISODateTime" on page 1514

14.1.5.1.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the period ends.

Datatype: "ISODateTime" on page 1514

14.1.6 Identification Information

14.1.6.1 GenericIdentification1

Definition: Information related to an identification, for example party identification or account identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1427
	SchemeName <*SchmeNm*>	[0..1]	Text		1427
	Issuer <*Issr*>	[0..1]	Text		1427

14.1.6.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max35Text" on page 1518

14.1.6.1.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max35Text" on page 1518

14.1.6.1.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 1518

14.1.7 Loan

14.1.7.1 LoanData60

Definition: Specifies the loan data details in case of a repurchase trade transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	EventDate <*EvtDt*>	[1..1]	Date		1427
	UniqueTradeIdentifier <*UnqTradIdr*>	[0..1]	Text		1427
	MasterAgreement <*MstrAgrmt*>	[0..1]	±		1428

14.1.7.1.1 EventDate <EvtDt>

Presence: [1..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 1513

14.1.7.1.2 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

Definition: Unique trade Identifier (UTI) as agreed with the other counterparty.

Datatype: "Max52Text" on page 1519

14.1.7.1.3 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Reference to master agreement under which the counterparties concluded a documented transaction.

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement6" on page 1373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1373
{Or	Type <*Tp*>	[1..1]	CodeSet		1373
Or}	Proprietary <*Prtry*>	[1..1]	Text		1373
	Version <*Vrsn*>	[0..1]	Text		1373
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1374

14.1.7.2 PrincipalAmount2

Definition: Indication of the cash values to be settled as of the start and maturity date of the transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ValueDateAmount <*ValDtAmt*>	[0..1]	Amount	C1, C4	1428
	MaturityDateAmount <*MtrtyDtAmt*>	[0..1]	Amount	C1, C4	1429

14.1.7.2.1 ValueDateAmount <ValDtAmt>

Presence: [0..1]

Definition: Cash value to be settled as of the start date of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

14.1.7.2.2 MaturityDateAmount <MtrtyDtAmt>

Presence: [0..1]

Definition: Cash value to be settled as of the maturity date of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

14.1.8 Market

14.1.8.1 SecuritiesTradeVenueCriteria1Choice

Definition: Criteria for the trade venue identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MIC <*MIC*>	[1..*]	IdentifierSet		1429
Or}	AnyMIC <*AnyMIC*>	[1..1]	CodeSet		1429

14.1.8.1.1 MIC <MIC>

Presence: [1..*]

Definition: Market identifier code of the trading venue.

Datatype: "MICIdentifier" on page 1515

14.1.8.1.2 AnyMIC <AnyMIC>

Presence: [1..1]

Definition: Indicates any other code used to identify the execution venue.

Usage:

Result of the query should include all trades where this filed was populated with a MIC code (but not the trades with 'XOFF' or 'XXXX').

Datatype: "AnyMIC1Code" on page 1482

CodeName	Name	Definition
ANYM	AnyMIC	Any MIC code.

14.1.9 Miscellaneous

14.1.9.1 SupplementaryData1

Definition: Additional information that can not be captured in the structured fields and/or any other specific block.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		1430
	Envelope <*Envlp*>	[1..1]	(External Schema)		1430

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.

14.1.9.1.1 PlaceAndName <PlcAndNm>

Presence: [0..1]

Definition: Unambiguous reference to the location where the supplementary data must be inserted in the message instance.

In the case of XML, this is expressed by a valid XPath.

Datatype: "Max350Text" on page 1518

14.1.9.1.2 Envelope <Envlp>

Presence: [1..1]

Definition: Technical element wrapping the supplementary data.

Type: (External Schema)

Technical component that contains the validated supplementary data information. This technical envelope allows to segregate the supplementary data information from any other information.

14.1.9.2 TradeDateTimeQueryCriteria2

Definition: Date and time query criteria.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[0..1]	±		1431
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	±		1431
	MaturityDate <*MtrtyDt*>	[0..1]			1432
{Or	Range <*Rg*>	[1..1]			1432
	FromDate <*FrDt*>	[0..1]	Date		1432
	ToDate <*ToDt*>	[1..1]	Date		1432
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		1432
	TerminationDate <*TermntnDt*>	[0..1]			1433
{Or	Range <*Rg*>	[1..1]			1433
	FromDate <*FrDt*>	[0..1]	Date		1433
	ToDate <*ToDt*>	[1..1]	Date		1433
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		1433

Constraints

- **OneElementPresentRule**

  At least one of the 4 elements must be present.

```
Following Must be True
    /ReportingDateTime Must be present
 Or    /ExecutionDateTime Must be present
 Or    /MaturityDate Must be present
 Or    /TerminationDate Must be present
```

14.1.9.2.1 ReportingDateTime <RptgDtTm>

Presence: [0..1]

Definition: Indicates the reporting date and full hour that transaction was reported.

ReportingDateTime <RptgDtTm> contains the following elements (see "DateTimePeriod1" on page 1426 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDateTime <*FrDtTm*>	[1..1]	DateTime		1426
	ToDateTime <*ToDtTm*>	[1..1]	DateTime		1426

14.1.9.2.2 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Indicates the date and full hour the trade was executed.

ExecutionDateTime <ExctnDtTm> contains the following elements (see "DateTimePeriod1" on page 1426 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDateTime <*FrDtTm*>	[1..1]	DateTime		1426
	ToDateTime <*ToDtTm*>	[1..1]	DateTime		1426

14.1.9.2.3 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Indicates the date when the trade was matured.

MaturityDate <MtrtyDt> contains one of the following **DateOrBlankQuery2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Range <*Rg*>	[1..1]			1432
	FromDate <*FrDt*>	[0..1]	Date		1432
	ToDate <*ToDt*>	[1..1]	Date		1432
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		1432

14.1.9.2.3.1 Range <Rg>

Presence: [1..1]

Definition: Indicates the date range.

Range <Rg> contains the following **DatePeriod1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[0..1]	Date		1432
	ToDate <*ToDt*>	[1..1]	Date		1432

14.1.9.2.3.1.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 1513

14.1.9.2.3.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 1513

14.1.9.2.3.2 NotReported <NotRptd>

Presence: [1..1]

Definition: Field may be queried for not reported value.

Datatype: "NotReported1Code" on page 1505

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

14.1.9.2.4 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Indicates the date when the trade was terminated.

TerminationDate <TermntnDt> contains one of the following **DateOrBlankQuery2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Range <*Rg*>	[1..1]			1433
	FromDate <*FrDt*>	[0..1]	Date		1433
	ToDate <*ToDt*>	[1..1]	Date		1433
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		1433

14.1.9.2.4.1 Range <Rg>

Presence: [1..1]

Definition: Indicates the date range.

Range <Rg> contains the following **DatePeriod1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[0..1]	Date		1433
	ToDate <*ToDt*>	[1..1]	Date		1433

14.1.9.2.4.1.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 1513

14.1.9.2.4.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 1513

14.1.9.2.4.2 NotReported <NotRptd>

Presence: [1..1]

Definition: Field may be queried for not reported value.

Datatype: "NotReported1Code" on page 1505

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

14.1.9.3 MasterAgreement1

Definition: Information related to a master agreement.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]			1434
{Or	Type <*Tp*>	[1..1]	CodeSet		1434
Or}	Proprietary <*Prtry*>	[1..1]	Text		1434
	Version <*Vrsn*>	[0..1]	Year		1434
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		1434

14.1.9.3.1 Type <Tp>

Presence: [1..1]

Definition: Classification of a master agreement.

Type <Tp> contains one of the following **AgreementType1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		1434
Or}	Proprietary <*Prtry*>	[1..1]	Text		1434

14.1.9.3.1.1 Type <Tp>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalAgreementType1Code" on page 1499

14.1.9.3.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

14.1.9.3.2 Version <Vrsn>

Presence: [0..1]

Definition: Reference to the year of the master agreement version used for the reported trade.

Datatype: "ISORestrictedYear" on page 1519

14.1.9.3.3 OtherMasterAgreementDetails <OthrMstrAgrmtDtls>

Presence: [0..1]

Definition: Additional information specifying the other type of the master agreement.

Datatype: "Max50Text" on page 1519

14.1.9.4 GenericValidationRuleIdentification1

Definition: Information for the identification of a validation rule.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1435
	Description <*Desc*>	[0..1]	Text		1435
	SchemeName <*SchmeNm*>	[0..1]	±		1435
	Issuer <*Issr*>	[0..1]	Text		1435

14.1.9.4.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a validation rule.

Datatype: "Max35Text" on page 1518

14.1.9.4.2 Description <Desc>

Presence: [0..1]

Definition: Further information on the validation rule as identified in the Identification.

Datatype: "Max350Text" on page 1518

14.1.9.4.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemeName <SchmeNm> contains one of the following elements (see "ValidationRuleSchemeName1Choice" on page 1435 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1436
Or}	Proprietary <*Prtry*>	[1..1]	Text		1436

14.1.9.4.4 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 1518

14.1.9.5 ValidationRuleSchemeName1Choice

Definition: Identifies a name of the identification scheme.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1436
Or}	Proprietary <*Prtry*>	[1..1]	Text		1436

14.1.9.5.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalValidationRuleIdentification1Code" on page 1500

14.1.9.5.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 1518

14.1.10 Organisation Identification

14.1.10.1 OrganisationIdentification9Choice

Definition: Provides the identification of the organisation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

14.1.10.1.1 LEI <LEI>

Presence: [1..1]

Definition: Identification is done through the use of legal entity identifier code.

Datatype: "LEIIdentifier" on page 1515

14.1.10.1.2 ClientIdentification <ClntId>

Presence: [1..1]

Definition: Unique and unambiguous client identification of the organisation.

Datatype: "Max50Text" on page 1519

14.1.10.1.3 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Business identifier code used to identify the organisation.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1514

Constraints

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

14.1.11 Party Identification

14.1.11.1 TradePartyIdentificationQuery8

Definition: Query of a trade party based on the identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		1437
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	1437
	ClientIdentification <*ClntId*>	[0..*]	Text		1438
	NotReported <*NotRptd*>	[0..1]	CodeSet		1438

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

14.1.11.1.1 LEI <LEI>

Presence: [0..*]

Definition: Legal entity identifier code used to recognise the counterparty of the reporting agent for the reported transaction.

Datatype: "LEIIdentifier" on page 1515

14.1.11.1.2 AnyBIC <AnyBIC>

Presence: [0..*]

Definition: Business identifier code used to identify the trade party.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1514

Constraints

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

14.1.11.1.3 ClientIdentification <ClntId>

Presence: [0..*]

Definition: Unique and unambiguous identification of the client counterparty.

Datatype: "Max50Text" on page 1519

14.1.11.1.4 NotReported <NotRptd>

Presence: [0..1]

Definition: Field can be queried for not reported value.

Datatype: "NotReported1Code" on page 1505

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

14.1.11.2 PartyIdentification121Choice

Definition: Choice of identification of a party.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1438
Or	LegalEntityIdentifier <*LglNttyIdr*>	[1..1]	IdentifierSet		1439
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		1439
Or}	ProprietaryIdentification <*PrtryId*>	[1..1]	±		1439

14.1.11.2.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1514

Constraints

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

14.1.11.2.2 LegalEntityIdentifier <LglNttyIdr>

Presence: [1..1]

Definition: Identification of the party with a Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Datatype: "LEIIdentifier" on page 1515

14.1.11.2.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress5" on page 1441 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		1441
	Address <*Adr*>	[0..1]	±		1441

14.1.11.2.4 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification1" on page 1426 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		1427
	SchemeName <*SchmeNm*>	[0..1]	Text		1427
	Issuer <*Issr*>	[0..1]	Text		1427

14.1.11.3 TradePartyIdentificationQuery9

Definition: Query of a trade party based on the identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LEI <*LEI*>	[0..*]	IdentifierSet		1440
	CountryCode <*CtryCd*>	[0..*]	CodeSet	C3	1440
	AnyBIC <*AnyBIC*>	[0..*]	IdentifierSet	C2	1440
	ClientIdentification <*ClntId*>	[0..*]	Text		1441
	NotReported <*NotRptd*>	[0..1]	CodeSet		1441

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /LEI[*] Must be present
 Or    /AnyBIC[*] Must be present
 Or    /ClientIdentification[*] Must be present
 Or    /NotReported Must be present
```

14.1.11.3.1 LEI <LEI>

Presence: [0..*]

Definition: Legal entity identifier code used to recognise the counterparty of the reporting agent for the reported transaction.

Datatype: "LEIIdentifier" on page 1515

14.1.11.3.2 CountryCode <CtryCd>

Presence: [0..*]

Definition: Country where the registered office of the counterparty is located or country of residence in case that the counterparty is a natural person.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

14.1.11.3.3 AnyBIC <AnyBIC>

Presence: [0..*]

Definition: Business identifier code used to identify the trade party.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 1514

Constraints

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

14.1.11.3.4 ClientIdentification <ClntId>

Presence: [0..*]

Definition: Unique and unambiguous identification of the client counterparty.

Datatype: "Max50Text" on page 1519

14.1.11.3.5 NotReported <NotRptd>

Presence: [0..1]

Definition: Field can be queried for not reported value.

Datatype: "NotReported1Code" on page 1505

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

14.1.12 Postal Address

14.1.12.1 NameAndAddress5

Definition: Information that locates and identifies a party.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		1441
	Address <*Adr*>	[0..1]	±		1441

14.1.12.1.1 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 1518

14.1.12.1.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of the party.

Address <Adr> contains the following elements (see "PostalAddress1" on page 1442 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	AddressType *<AdrTp>*	[0..1]	CodeSet		1442
	AddressLine *<AdrLine>*	[0..5]	Text		1443
	StreetName *<StrtNm>*	[0..1]	Text		1443
	BuildingNumber *<BldgNb>*	[0..1]	Text		1443
	PostCode *<PstCd>*	[0..1]	Text		1443
	TownName *<TwnNm>*	[0..1]	Text		1443
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		1443
	Country *<Ctry>*	[1..1]	CodeSet	C3	1443

14.1.12.2 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		1442
	AddressLine *<AdrLine>*	[0..5]	Text		1443
	StreetName *<StrtNm>*	[0..1]	Text		1443
	BuildingNumber *<BldgNb>*	[0..1]	Text		1443
	PostCode *<PstCd>*	[0..1]	Text		1443
	TownName *<TwnNm>*	[0..1]	Text		1443
	CountrySubDivision *<CtrySubDvsn>*	[0..1]	Text		1443
	Country *<Ctry>*	[1..1]	CodeSet	C3	1443

14.1.12.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 1481

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.

CodeName	Name	Definition
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

14.1.12.2.2 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 1519

14.1.12.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 1519

14.1.12.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: "Max16Text" on page 1518

14.1.12.2.5 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 1518

14.1.12.2.6 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: "Max35Text" on page 1518

14.1.12.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country for example, state, region, county.

Datatype: "Max35Text" on page 1518

14.1.12.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

14.1.13 Price

14.1.13.1 SecuritiesTransactionPrice2Choice

Definition: Choice to define the price of the securities transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		1444
Or	Percentage <*Pctg*>	[1..1]	Rate		1444
Or	Yield <*Yld*>	[1..1]	Rate		1444
Or}	BasisPoints <*BsisPts*>	[1..1]	Quantity		1444

14.1.13.1.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Price expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "AmountAndDirection61" on page 1374 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1	1374
	Sign <*Sgn*>	[0..1]	Indicator		1374

14.1.13.1.2 Percentage <Pctg>

Presence: [1..1]

Definition: Price expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 1517

14.1.13.1.3 Yield <Yld>

Presence: [1..1]

Definition: Price expressed as a yield.

Datatype: "PercentageRate" on page 1517

14.1.13.1.4 BasisPoints <BsisPts>

Presence: [1..1]

Definition: Price expressed as basis points.

Datatype: "DecimalNumber" on page 1516

14.1.14 Rate

14.1.14.1 InterestRate3

Definition: Choice between a fixed rate and a floating rate.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]			1445
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1445
	Sign <*Sgn*>	[0..1]	Indicator		1445
	InterestRate <*IntrstRate*>	[1..1]	±		1446

14.1.14.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of the transaction.

Amount <Amt> contains the following **AmountAndDirection53** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C4	1445
	Sign <*Sgn*>	[0..1]	Indicator		1445

14.1.14.1.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

Impacted by: C1 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 1480

Constraints

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

14.1.14.1.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 1516):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

14.1.14.1.2 InterestRate <IntrstRate>

Presence: [1..1]

Definition: Information on interest rates related to the transaction.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate20Choice" on page 1450 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]			1451
	Rate <*Rate*>	[0..1]	Rate		1451
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1451
Or}	Floating <*Fltg*>	[1..1]			1452
	ReferenceRate <*RefRate*>	[0..1]			1452
{Or	Index <*Indx*>	[1..1]	CodeSet		1452
Or}	Name <*Nm*>	[1..1]	Text		1454
	Term <*Term*>	[0..1]	±		1455
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1455
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1455
	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		1455
	RateAdjustment <*RateAdjstmnt*>	[0..*]			1455
	Rate <*Rate*>	[1..1]	Rate		1456
	AdjustmentDate <*AdjstmntDt*>	[1..1]	Date		1456
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1456

14.1.14.2 InterestRateContractTerm2

Definition: Describes how interest rates are reported.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[1..1]	CodeSet		1447
	Value <*Val*>	[1..1]	Quantity	C5	1447

14.1.14.2.1 Unit <Unit>

Presence: [1..1]

Definition: Unit for the rate basis.

Datatype: "RateBasis1Code" on page 1506

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

14.1.14.2.2 Value <Val>

Presence: [1..1]

Definition: Value of the contract term in number of units.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 1516

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

14.1.14.3 InterestComputationMethodFormat6Choice

Definition: Defines the format to specify the type of interest computation method.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1447
Or}	Proprietary <*Prtry*>	[1..1]	Text		1450

14.1.14.3.1 Code <Cd>

Presence: [1..1]

Definition: Standard code to specify the method used to compute accruing interest of a financial instrument.

Datatype: "InterestComputationMethod1Code" on page 1501

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

CodeName	Name	Definition
		the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb

CodeName	Name	Definition
		(or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value

CodeName	Name	Definition
		shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.

14.1.14.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of the format of interest computation method.

Datatype: "Max35Text" on page 1518

14.1.14.4 InterestRate20Choice

Definition: Choice between a fixed rate and a floating rate.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]			1451
	Rate <*Rate*>	[0..1]	Rate		1451
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1451
Or}	Floating <*Fltg*>	[1..1]			1452
	ReferenceRate <*RefRate*>	[0..1]			1452
{Or	Index <*Indx*>	[1..1]	CodeSet		1452
Or}	Name <*Nm*>	[1..1]	Text		1454
	Term <*Term*>	[0..1]	±		1455
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1455
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1455
	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		1455
	RateAdjustment <*RateAdjstmnt*>	[0..*]			1455
	Rate <*Rate*>	[1..1]	Rate		1456
	AdjustmentDate <*AdjstmntDt*>	[1..1]	Date		1456
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1456

14.1.14.4.1 Fixed <Fxd>

Presence: [1..1]

Definition: Details of the fixed rate.

Fixed <Fxd> contains the following **FixedRate8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[0..1]	Rate		1451
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1451

14.1.14.4.1.1 Rate <Rate>

Presence: [0..1]

Definition: Annualised interest rate on the principal amount of the repurchase transaction in accordance with the day count convention.

Datatype: "PercentageRate" on page 1517

14.1.14.4.1.2 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Method for calculating the accrued interest on the principal amount for a fixed rate.

DayCountBasis <DayCntBsis> contains one of the following elements (see "InterestComputationMethodFormat6Choice" on page 1447 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1447
Or}	Proprietary <*Prtry*>	[1..1]	Text		1450

14.1.14.4.2 Floating <Fltg>

Presence: [1..1]

Definition: Details about the variable rate.

Floating <Fltg> contains the following **FloatingInterestRate19** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReferenceRate <*RefRate*>	[0..1]			1452
{Or	Index <*Indx*>	[1..1]	CodeSet		1452
Or}	Name <*Nm*>	[1..1]	Text		1454
	Term <*Term*>	[0..1]	±		1455
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		1455
	ResetFrequency <*RstFrqcy*>	[0..1]	±		1455
	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		1455
	RateAdjustment <*RateAdjstmnt*>	[0..*]			1455
	Rate <*Rate*>	[1..1]	Rate		1456
	AdjustmentDate <*AdjstmntDt*>	[1..1]	Date		1456
	DayCountBasis <*DayCntBsis*>	[0..1]	±		1456

14.1.14.4.2.1 ReferenceRate <RefRate>

Presence: [0..1]

Definition: Identifies the reference index for the debt instrument.

ReferenceRate <RefRate> contains one of the following **BenchmarkCurveName10Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Index <*Indx*>	[1..1]	CodeSet		1452
Or}	Name <*Nm*>	[1..1]	Text		1454

14.1.14.4.2.1.1 Index <Indx>

Presence: [1..1]

Definition: Index name where the underlying is an index.

Datatype: "BenchmarkCurveName3Code" on page 1495

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.

CodeName	Name	Definition
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.

14.1.14.4.2.1.2 Name <Nm>

Presence: [1..1]

Definition: Provides the name that should be used where no ISIN or standardised name of the index exists, including its term.

Datatype: "Max350Text" on page 1518

14.1.14.4.2.2 Term <Term>

Presence: [0..1]

Definition: Term of the reference rate of the floating rate bond. The term shall be expressed in days, weeks, months or years.

Term <Term> contains the following elements (see "InterestRateContractTerm2" on page 1446 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[1..1]	CodeSet		1447
	Value <*Val*>	[1..1]	Quantity	C5	1447

14.1.14.4.2.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Information related to payment frequency.

PaymentFrequency <PmtFrqcy> contains the following elements (see "InterestRateContractTerm2" on page 1446 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[1..1]	CodeSet		1447
	Value <*Val*>	[1..1]	Quantity	C5	1447

14.1.14.4.2.4 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains the following elements (see "InterestRateContractTerm2" on page 1446 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[1..1]	CodeSet		1447
	Value <*Val*>	[1..1]	Quantity	C5	1447

14.1.14.4.2.5 BasisPointSpread <BsisPtSprd>

Presence: [0..1]

Definition: Provides the number of basis points added to (if positive) or deducted from (if negative) the underlying reference rate to calculate the actual interest rate applicable for a given period at issuance of the floating rate instrument.

Datatype: "DecimalNumber" on page 1516

14.1.14.4.2.6 RateAdjustment <RateAdjstmnt>

Presence: [0..*]

Definition: Specifies the rate adjustments as determined by the rate schedule.

RateAdjustment <RateAdjstmnt> contains the following **RateAdjustment1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[1..1]	Rate		1456
	AdjustmentDate <*AdjstmntDt*>	[1..1]	Date		1456

14.1.14.4.2.6.1 Rate <Rate>

Presence: [1..1]

Definition: Specifies the rate as determined by the rate schedule.

Datatype: "PercentageRate" on page 1517

14.1.14.4.2.6.2 AdjustmentDate <AdjstmntDt>

Presence: [1..1]

Definition: Specifies date as of which the rate is effective.

Datatype: "ISODate" on page 1513

14.1.14.4.2.7 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Method for calculating the accrued interest on the principal amount for a fixed rate.

DayCountBasis <DayCntBsis> contains one of the following elements (see "InterestComputationMethodFormat6Choice" on page 1447 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		1447
Or}	Proprietary <*Prtry*>	[1..1]	Text		1450

14.1.15 Regulatory Counterparty

14.1.15.1 CounterpartyIdentification2

Definition: Information related to counterparty identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1456
	Branch <*Brnch*>	[0..1]			1457
{Or	Identification <*Id*>	[1..1]	±		1457
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1457
	CountryCode <*CtryCd*>	[0..1]	CodeSet	C3	1458

14.1.15.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the counterparty in the transaction.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

14.1.15.1.2 Branch <Brnch>

Presence: [0..1]

Definition: Identification of the branch of the counterparty, when the transaction concludes a transaction through a branch office.

Branch <Brnch> contains one of the following **Branch2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	±		1457
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1457

14.1.15.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the branch office of a reporting counterparty.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

14.1.15.1.2.2 Country <Ctry>

Presence: [1..1]

Definition: Code of a country where the registered office of the branch counterparty is located or country of residence in case that the branch counterparty is a natural person.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

14.1.15.1.3 CountryCode <CtryCd>

Presence: [0..1]

Definition: Country where the registered office of the counterparty is located or country of residence in case that the counterparty is a natural person.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

14.1.15.2 CounterpartyData77

Definition: Data related specifically to counterparty.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			1459
	Identification <*Id*>	[1..1]	±		1460
	Nature <*Ntr*>	[0..1]			1460
{Or	FinancialInstitution <*FI*>	[1..1]			1461
	Classification <*Clssfctn*>	[1..*]	CodeSet		1461
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		1462
Or}	NonFinancialInstitution <*NFI*>	[1..*]			1462
	Classification <*Clssfctn*>	[1..*]	IdentifierSet		1462
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		1462
	Branch <*Brnch*>	[0..1]			1463
{Or	Identification <*Id*>	[1..1]	±		1463
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1463
	Side <*Sd*>	[0..1]	CodeSet		1464
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		1464
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		1464
	OtherPartyData <*OthrPtyData*>	[0..1]			1465
	Beneficiary <*Bnfcry*>	[0..1]	±		1465
	TripartyAgent <*TrptyAgt*>	[0..1]	±		1465
	Broker <*Brkr*>	[0..1]	±		1466
	ClearingMember <*ClrMmb*>	[0..1]	±		1466
	SettlementParties <*SttlmPties*>	[0..1]			1466
{Or	CentralSecuritiesDepositoryParticipant <*CntrlSctiesDpstryPtcpt*>	[1..1]	±		1467
Or}	IndirectParticipant <*IndrctPtcpt*>	[1..1]	±		1467
	AgentLender <*AgtLndr*>	[0..1]	±		1467

14.1.15.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Information describing the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains the following **CounterpartyIdentification4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1460
	Nature *<Ntr>*	[0..1]			1460
{Or	FinancialInstitution *<FI>*	[1..1]			1461
	Classification *<Clssfctn>*	[1..*]	CodeSet		1461
	InvestmentFundClassification *<InvstmtFndClssfctn>*	[0..1]	CodeSet		1462
Or}	NonFinancialInstitution *<NFI>*	[1..*]			1462
	Classification *<Clssfctn>*	[1..*]	IdentifierSet		1462
	InvestmentFundClassification *<InvstmtFndClssfctn>*	[0..1]	CodeSet		1462
	Branch *<Brnch>*	[0..1]			1463
{Or	Identification *<Id>*	[1..1]	±		1463
Or}	Country *<Ctry>*	[1..1]	CodeSet	C3	1463
	Side *<Sd>*	[0..1]	CodeSet		1464

14.1.15.2.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the counterparty in the transaction.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		1436
Or	ClientIdentification *<ClntId>*	[1..1]	Text		1436
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	1436

14.1.15.2.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Nature of the reporting counterparty in accordance with the local regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature7Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <*FI*>	[1..1]			1461
	Classification <*Clssfctn*>	[1..*]	CodeSet		1461
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		1462
Or}	NonFinancialInstitution <*NFI*>	[1..*]			1462
	Classification <*Clssfctn*>	[1..*]	IdentifierSet		1462
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		1462

14.1.15.2.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that reporting counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialPartyClassification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[1..*]	CodeSet		1461
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		1462

14.1.15.2.1.2.1.1 Classification <Clssfctn>

Presence: [1..*]

Definition: Classification of the business activities of the reporting counterparty.

Datatype: "FinancialPartySectorType2Code" on page 1500

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.

CodeName	Name	Definition
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.

14.1.15.2.1.2.1.2 InvestmentFundClassification <InvstmtFndClssfctn>

Presence: [0..1]

Definition: Nature business activities of the reporting counterparty as an investment fund.

Datatype: "FundType2Code" on page 1501

CodeName	Name	Definition
ETFT	ExchangeTradedFund	Fund of which at least one unit or share class is traded throughout the day on at least one trading venue and with at least one market maker which takes action to ensure that the price of its units or shares on the trading venue does not vary significantly from its net asset value and, where applicable, from its indicative net asset value.
MMFT	MoneyMarketFund	Indication that a fund is a public debt constant net asset value money market fund, low volatility net asset value money market fund or variable net asset value money market fund.
OTHR	Other	Other type of an investment fund.
REIT	RealEstateInvestmentTrust	Listed real investment company.

14.1.15.2.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..*]

Definition: Indicates that reporting counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following **FinancialPartyClassification2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[1..*]	IdentifierSet		1462
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		1462

14.1.15.2.1.2.2.1 Classification <Clssfctn>

Presence: [1..*]

Definition: Classification of the business activities of the reporting counterparty.

Datatype: "NACEDomainIdentifier" on page 1515

14.1.15.2.1.2.2.2 InvestmentFundClassification <InvstmtFndClssfctn>

Presence: [0..1]

Definition: Nature business activities of the reporting counterparty as an investment fund.

Datatype: "FundType2Code" on page 1501

CodeName	Name	Definition
ETFT	ExchangeTradedFund	Fund of which at least one unit or share class is traded throughout the day on at least one trading venue and with at least one market maker which takes action to ensure that the price of its units or shares on the trading venue does not vary significantly from its net asset value and, where applicable, from its indicative net asset value.
MMFT	MoneyMarketFund	Indication that a fund is a public debt constant net asset value money market fund, low volatility net asset value money market fund or variable net asset value money market fund.
OTHR	Other	Other type of an investment fund.
REIT	RealEstateInvestmentTrust	Listed real investment company.

14.1.15.2.1.3 Branch <Brnch>

Presence: [0..1]

Definition: Identification of the branch of the counterparty, when the transaction concludes a transaction through a branch office.

Branch <Brnch> contains one of the following **Branch2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	±		1463
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1463

14.1.15.2.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the branch office of a reporting counterparty.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

14.1.15.2.1.3.2 Country <Ctry>

Presence: [1..1]

Definition: Code of a country where the registered office of the branch counterparty is located or country of residence in case that the branch counterparty is a natural person.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

14.1.15.2.1.4 Side <Sd>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is a collateral provider or a collateral taker.

Datatype: "CollateralRole1Code" on page 1498

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

14.1.15.2.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Data specific to other counterparties and related fields.

OtherCounterparty <OthrCtrPty> contains the following elements (see "CounterpartyIdentification2" on page 1456 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1456
	Branch <*Brnch*>	[0..1]			1457
{Or	Identification <*Id*>	[1..1]	±		1457
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1457
	CountryCode <*CtryCd*>	[0..1]	CodeSet	C3	1458

14.1.15.2.3 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: In the case where a financial counterparty is responsible for reporting on behalf of the other counterparty, the unique code identifying that counterparty. In the case where a management company is responsible for reporting on behalf of an Undertaking for Collective Investment in Transferable Securities (UCITS), the unique code identifying that management company. In the case where an Alternative Investment Fund Manager (AIFM) is responsible for reporting on behalf of an Alternative Investment Fund (AIF), the unique code identifying that AIFM.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		1436
Or	ClientIdentification *<ClntId>*	[1..1]	Text		1436
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	1436

14.1.15.2.4 OtherPartyData <OthrPtyData>

Presence: [0..1]

Definition: Information on the other parties.

OtherPartyData <OthrPtyData> contains the following **TransactionCounterpartyData8** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Beneficiary *<Bnfcry>*	[0..1]	±		1465
	TripartyAgent *<TrptyAgt>*	[0..1]	±		1465
	Broker *<Brkr>*	[0..1]	±		1466
	ClearingMember *<ClrMmb>*	[0..1]	±		1466
	SettlementParties *<SttlmPties>*	[0..1]			1466
{Or	CentralSecuritiesDepositoryParticipant *<CntrlSctiesDpstryPtcpt>*	[1..1]	±		1467
Or}	IndirectParticipant *<IndrctPtcpt>*	[1..1]	±		1467
	AgentLender *<AgtLndr>*	[0..1]	±		1467

14.1.15.2.4.1 Beneficiary <Bnfcry>

Presence: [0..1]

Definition: Identification of the beneficiary who is subject to the rights and obligations arising from the contract.

Beneficiary <Bnfcry> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		1436
Or	ClientIdentification *<ClntId>*	[1..1]	Text		1436
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	1436

14.1.15.2.4.2 TripartyAgent <TrptyAgt>

Presence: [0..1]

Definition: Identification of the third party that administers the transaction.

TripartyAgent <TrptyAgt> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

14.1.15.2.4.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the broker involved in the securities lending transaction.

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

14.1.15.2.4.4 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identification of the clearing member in the case where the trade is cleared.

ClearingMember <ClrMmb> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

14.1.15.2.4.5 SettlementParties <SttlmPties>

Presence: [0..1]

Definition: Identification of the parties settling the contract on behalf of the deliverer or receiver.

SettlementParties <SttlmPties> contains one of the following **SettlementParties32Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CentralSecuritiesDepositoryParticipant <*CntrlSctiesDpstryPtcpt*>	[1..1]	±		1467
Or}	IndirectParticipant <*IndrctPtcpt*>	[1..1]	±		1467

14.1.15.2.4.5.1 CentralSecuritiesDepositoryParticipant <CntrlSctiesDpstryPtcpt>

Presence: [1..1]

Definition: Legal entity identifier of the central securities depository participant involved in the transaction.

CentralSecuritiesDepositoryParticipant <CntrlSctiesDpstryPtcpt> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

14.1.15.2.4.5.2 IndirectParticipant <IndrctPtcpt>

Presence: [1..1]

Definition: Legal entity identifier of the indirect participant of the reporting counterparty involved in the transaction.

IndirectParticipant <IndrctPtcpt> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

14.1.15.2.4.6 AgentLender <AgtLndr>

Presence: [0..1]

Definition: Identification of the agent lender involved in the securities lending transaction.

AgentLender <AgtLndr> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

14.1.15.3 CounterpartyData76

Definition: Data related specifically to counterparty.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[1..1]	DateTime		1468
	ReportSubmittingEntity <*RptSubmitgNtty*>	[1..1]	±		1468
	CounterpartyData <*CtrPtyData*>	[1..2]	±		1468

14.1.15.3.1 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODateTime" on page 1514

14.1.15.3.2 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [1..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

14.1.15.3.3 CounterpartyData <CtrPtyData>

Presence: [1..2]

Definition: Data specific to counterparties.

CounterpartyData <CtrPtyData> contains the following elements (see "CounterpartyData77" on page 1458 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1459
	Identification *<Id>*	[1..1]	±		1460
	Nature *<Ntr>*	[0..1]			1460
{Or	FinancialInstitution *<FI>*	[1..1]			1461
	Classification *<Clssfctn>*	[1..*]	CodeSet		1461
	InvestmentFundClassification *<InvstmtFndClssfctn>*	[0..1]	CodeSet		1462
Or}	NonFinancialInstitution *<NFI>*	[1..*]			1462
	Classification *<Clssfctn>*	[1..*]	IdentifierSet		1462
	InvestmentFundClassification *<InvstmtFndClssfctn>*	[0..1]	CodeSet		1462
	Branch *<Brnch>*	[0..1]			1463
{Or	Identification *<Id>*	[1..1]	±		1463
Or}	Country *<Ctry>*	[1..1]	CodeSet	C3	1463
	Side *<Sd>*	[0..1]	CodeSet		1464
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		1464
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1464
	OtherPartyData *<OthrPtyData>*	[0..1]			1465
	Beneficiary *<Bnfcry>*	[0..1]	±		1465
	TripartyAgent *<TrptyAgt>*	[0..1]	±		1465
	Broker *<Brkr>*	[0..1]	±		1466
	ClearingMember *<ClrMmb>*	[0..1]	±		1466
	SettlementParties *<SttlmPties>*	[0..1]			1466
{Or	CentralSecuritiesDepositoryParticipant *<CntrlSctiesDpstryPtcpt>*	[1..1]	±		1467
Or}	IndirectParticipant *<IndrctPtcpt>*	[1..1]	±		1467
	AgentLender *<AgtLndr>*	[0..1]	±		1467

14.1.15.4 CounterpartyData61

Definition: Data related specifically to counterparty.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			1470
	Identification <*Id*>	[1..1]	±		1471
	Nature <*Ntr*>	[0..1]			1471
{Or	FinancialInstitution <*FI*>	[1..1]			1471
	Classification <*Clssfctn*>	[1..*]	CodeSet		1471
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		1472
Or}	NonFinancialInstitution <*NFI*>	[1..*]			1472
	Classification <*Clssfctn*>	[1..*]	IdentifierSet		1473
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		1473
	Branch <*Brnch*>	[0..1]			1473
{Or	Identification <*Id*>	[1..1]	±		1474
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1474
	Side <*Sd*>	[0..1]	CodeSet		1474
	OtherCounterparty <*OthrCtrPty*>	[1..1]	±		1474

14.1.15.4.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Information describing the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains the following **CounterpartyIdentification4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		1471
	Nature <*Ntr*>	[0..1]			1471
{Or	FinancialInstitution <*FI*>	[1..1]			1471
	Classification <*Clssfctn*>	[1..*]	CodeSet		1471
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		1472
Or}	NonFinancialInstitution <*NFI*>	[1..*]			1472
	Classification <*Clssfctn*>	[1..*]	IdentifierSet		1473
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		1473
	Branch <*Brnch*>	[0..1]			1473
{Or	Identification <*Id*>	[1..1]	±		1474
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1474
	Side <*Sd*>	[0..1]	CodeSet		1474

14.1.15.4.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the counterparty in the transaction.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

14.1.15.4.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Nature of the reporting counterparty in accordance with the local regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature7Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <*FI*>	[1..1]			1471
	Classification <*Clssfctn*>	[1..*]	CodeSet		1471
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		1472
Or}	NonFinancialInstitution <*NFI*>	[1..*]			1472
	Classification <*Clssfctn*>	[1..*]	IdentifierSet		1473
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		1473

14.1.15.4.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that reporting counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialPartyClassification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[1..*]	CodeSet		1471
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		1472

14.1.15.4.1.2.1.1 Classification <Clssfctn>

Presence: [1..*]

Definition: Classification of the business activities of the reporting counterparty.

Datatype: "FinancialPartySectorType2Code" on page 1500

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.

14.1.15.4.1.2.1.2 InvestmentFundClassification <InvstmtFndClssfctn>

Presence: [0..1]

Definition: Nature business activities of the reporting counterparty as an investment fund.

Datatype: "FundType2Code" on page 1501

CodeName	Name	Definition
ETFT	ExchangeTradedFund	Fund of which at least one unit or share class is traded throughout the day on at least one trading venue and with at least one market maker which takes action to ensure that the price of its units or shares on the trading venue does not vary significantly from its net asset value and, where applicable, from its indicative net asset value.
MMFT	MoneyMarketFund	Indication that a fund is a public debt constant net asset value money market fund, low volatility net asset value money market fund or variable net asset value money market fund.
OTHR	Other	Other type of an investment fund.
REIT	RealEstateInvestmentTrust	Listed real investment company.

14.1.15.4.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..*]

Definition: Indicates that reporting counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following **FinancialPartyClassification2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Classification <*Clssfctn*>	[1..*]	IdentifierSet		1473
	InvestmentFundClassification <*InvstmtFndClssfctn*>	[0..1]	CodeSet		1473

14.1.15.4.1.2.2.1 Classification <Clssfctn>

Presence: [1..*]

Definition: Classification of the business activities of the reporting counterparty.

Datatype: "NACEDomainIdentifier" on page 1515

14.1.15.4.1.2.2.2 InvestmentFundClassification <InvstmtFndClssfctn>

Presence: [0..1]

Definition: Nature business activities of the reporting counterparty as an investment fund.

Datatype: "FundType2Code" on page 1501

CodeName	Name	Definition
ETFT	ExchangeTradedFund	Fund of which at least one unit or share class is traded throughout the day on at least one trading venue and with at least one market maker which takes action to ensure that the price of its units or shares on the trading venue does not vary significantly from its net asset value and, where applicable, from its indicative net asset value.
MMFT	MoneyMarketFund	Indication that a fund is a public debt constant net asset value money market fund, low volatility net asset value money market fund or variable net asset value money market fund.
OTHR	Other	Other type of an investment fund.
REIT	RealEstateInvestmentTrust	Listed real investment company.

14.1.15.4.1.3 Branch <Brnch>

Presence: [0..1]

Definition: Identification of the branch of the counterparty, when the transaction concludes a transaction through a branch office.

Branch <Brnch> contains one of the following **Branch2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	±		1474
Or}	Country <*Ctry*>	[1..1]	CodeSet	C3	1474

14.1.15.4.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the branch office of a reporting counterparty.

Identification <Id> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

14.1.15.4.1.3.2 Country <Ctry>

Presence: [1..1]

Definition: Code of a country where the registered office of the branch counterparty is located or country of residence in case that the branch counterparty is a natural person.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 1499

Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

14.1.15.4.1.4 Side <Sd>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is a collateral provider or a collateral taker.

Datatype: "CollateralRole1Code" on page 1498

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

14.1.15.4.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Data specific to other counterparties and related fields.

OtherCounterparty <OthrCtrPty> contains the following elements (see "CounterpartyIdentification2" on page 1456 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		1456
	Branch *<Brnch>*	[0..1]			1457
{Or	Identification *<Id>*	[1..1]	±		1457
Or}	Country *<Ctry>*	[1..1]	CodeSet	C3	1457
	CountryCode *<CtryCd>*	[0..1]	CodeSet	C3	1458

14.1.15.5 CounterpartyData60

Definition: Data related specifically to counterparty.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingDateTime *<RptgDtTm>*	[1..1]	DateTime		1475
	ReportSubmittingEntity *<RptSubmitgNtty>*	[1..1]	±		1475
	CounterpartyData *<CtrPtyData>*	[1..2]	±		1475

14.1.15.5.1 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODateTime" on page 1514

14.1.15.5.2 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [1..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		1436
Or	ClientIdentification *<ClntId>*	[1..1]	Text		1436
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	1436

14.1.15.5.3 CounterpartyData <CtrPtyData>

Presence: [1..2]

Definition: Data specific to counterparties.

CounterpartyData <CtrPtyData> contains the following elements (see "CounterpartyData61" on page 1469 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			1470
	Identification *<Id>*	[1..1]	±		1471
	Nature *<Ntr>*	[0..1]			1471
{Or	FinancialInstitution *<FI>*	[1..1]			1471
	Classification *<Clssfctn>*	[1..*]	CodeSet		1471
	InvestmentFundClassification *<InvstmtFndClssfctn>*	[0..1]	CodeSet		1472
Or}	NonFinancialInstitution *<NFI>*	[1..*]			1472
	Classification *<Clssfctn>*	[1..*]	IdentifierSet		1473
	InvestmentFundClassification *<InvstmtFndClssfctn>*	[0..1]	CodeSet		1473
	Branch *<Brnch>*	[0..1]			1473
{Or	Identification *<Id>*	[1..1]	±		1474
Or}	Country *<Ctry>*	[1..1]	CodeSet	C3	1474
	Side *<Sd>*	[0..1]	CodeSet		1474
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		1474

14.1.15.6 CounterpartyData46

Definition: Data specific to counterparties and related fields.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportSubmittingEntity *<RptSubmitgNtty>*	[1..1]	±		1476
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1477
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1477

14.1.15.6.1 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [1..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		1436
Or	ClientIdentification *<ClntId>*	[1..1]	Text		1436
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	1436

14.1.15.6.2 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		1436
Or	ClientIdentification *<ClntId>*	[1..1]	Text		1436
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	1436

14.1.15.6.3 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: In the case where a financial counterparty is responsible for reporting on behalf of the other counterparty, the unique code identifying that counterparty.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		1436
Or	ClientIdentification *<ClntId>*	[1..1]	Text		1436
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	1436

14.1.15.7 Counterparty30

Definition: Data specific to counterparties of the reported transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]	±		1478
	OtherCounterparty *<OthrCtrPty>*	[1..1]	±		1478
	EntityResponsibleForReport *<NttyRspnsblForRpt>*	[0..1]	±		1478
	ReportSubmittingEntity *<RptSubmitgNtty>*	[0..1]	±		1478

14.1.15.7.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

14.1.15.7.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

14.1.15.7.3 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: In the case where a financial counterparty is responsible for reporting on behalf of the other counterparty.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

14.1.15.7.4 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [0..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification9Choice" on page 1436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		1436
Or	ClientIdentification <*ClntId*>	[1..1]	Text		1436
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	1436

14.1.16 Securities Identification

14.1.16.1 SecurityIdentification26Choice

Definition: Specifies the identification of a financial instrument.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	IdentifierSet		1479
Or}	NotAvailable <*NotAvlbl*>	[1..1]	CodeSet		1479

14.1.16.1.1 Identification <Id>

Presence: [1..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 1515

14.1.16.1.2 NotAvailable <NotAvlbl>

Presence: [1..1]

Definition: Default value, when not identification is available.

Datatype: "NotAvailable1Code" on page 1505

CodeName	Name	Definition
NTAV	NotAvailable	Not available (N/A).

14.2 Message Datatypes

14.2.1 Amount

14.2.1.1 ActiveCurrencyAnd13DecimalAmount

Definition: A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 1481

Format

minInclusive	0
totalDigits	18
fractionDigits	13

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

14.2.1.2 ActiveOrHistoricCurrencyAndAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 1481

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.

14.2.2 CodeSet

14.2.2.1 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.

14.2.2.2 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.

14.2.2.3 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.

CodeName	Name	Definition
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.

14.2.2.4 AnyMIC1Code

Definition: Specifies a market identification code (MIC).

Type: CodeSet

CodeName	Name	Definition
ANYM	AnyMIC	Any MIC code.

14.2.2.5 AssetClassDetailedSubProductType10Code

Definition: Further sub product code list for commodity derivative Non-Precious.

Type: CodeSet

CodeName	Name	Definition
ALUM	Aluminium	Commodity attribute of type aluminium.
ALUA	AluminiumAlloy	Commodity attribute of type aluminium alloy.
CBLT	Cobalt	Commodity attribute of type cobalt.
COPR	Copper	Commodity attribute of type copper.
IRON	IronOre	Commodity attribute of type iron ore.
MOLY	Molybdenum	Commodity attribute of type molybdenum.
NASC	NASAAC	Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract).
NICK	Nickel	Commodity attribute of type nickel.
STEL	Steel	Commodity attribute of type steel.
TINN	Tin	Commodity attribute of type tin.
ZINC	Zinc	Commodity attribute of type zinc.
OTHR	Other	Commodity attribute of other type.
LEAD	Lead	Commodity attribute of type lead.

14.2.2.6 AssetClassDetailedSubProductType11Code

Definition: Further sub product code list for commodity derivative Precious.

Type: CodeSet

CodeName	Name	Definition
GOLD	Gold	Commodity attribute of type gold.

CodeName	Name	Definition
OTHR	Other	Commodity attribute of other type.
PLDM	Palladium	Commodity attribute of type palladium.
PTNM	Platinum	Commodity attribute of type platinum.
SLVR	Silver	Commodity attribute of type silver.

14.2.2.7 AssetClassDetailedSubProductType1Code

Definition: Further sub product code list for commodity derivative Grains Oil Seeds.

Type: CodeSet

CodeName	Name	Definition
FWHT	FeedWheat	Commodity attribute of type feed wheat.
SOYB	Soybeans	Commodity attribute of type soybeans.
RPSD	Rapeseed	Commodity attribute of type rapeseed.
OTHR	Other	Commodity attribute of other type.
CORN	Maize	Commodity attribute of type maize.
RICE	Rice	Commodity attribute of type rice.

14.2.2.8 AssetClassDetailedSubProductType29Code

Definition: Further sub product code list for commodity derivative Olive Oil.

Type: CodeSet

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.
OTHR	Other	Commodity attribute of other type.

14.2.2.9 AssetClassDetailedSubProductType2Code

Definition: Further sub product code list for commodity derivative Softs.

Type: CodeSet

CodeName	Name	Definition
ROBU	RobustaCoffee	Commodity attribute of type robusta coffee.
CCOA	Cocoa	Commodity attribute of type cocoa.
BRWN	RawSugar	Commodity attribute of type raw sugar.
WHSG	WhiteSugar	Commodity attribute of type white sugar.
OTHR	Other	Commodity attribute of other type.

14.2.2.10 AssetClassDetailedSubProductType30Code

Definition: Further sub product code list for commodity derivative Grain.

Type: CodeSet

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.
OTHR	Other	Commodity attribute of other type.

14.2.2.11 AssetClassDetailedSubProductType31Code

Definition: Further sub product code list for commodity derivative Natural Gas.

Type: CodeSet

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.
LNGG	LNG	Commodity attribute of type liquid natural gas.
NCGG	NCG	Commodity attribute of type NCG (NetConnect Germany).
TTFG	TTF	Commodity attribute of type TTF (Dutch Title Transfer Facility).
NBPG	NBP	Commodity attribute of type NBP (National Balancing Point).
OTHR	Other	Commodity attribute of other type.

14.2.2.12 AssetClassDetailedSubProductType32Code

Definition: Further sub product code list for commodity derivative Oil.

Type: CodeSet

CodeName	Name	Definition
BAKK	Bakken	Commodity attribute of type bakken.
BDSL	Biodiesel	Commodity attribute of type biodiesel.
BRNT	Brent	Commodity attribute of type Brent.
BRNX	BrentNX	Commodity attribute of type Brent NX (New Expiry).
CNDA	Canadian	Commodity attribute of type canadian.
COND	Condensate	Commodity attribute of type condensate.
DSEL	Diesel	Commodity attribute of type diesel.
DUBA	Dubai	Commodity attribute of type Dubai.
ESPO	ESPO	Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean).
ETHA	Ethanol	Commodity attribute of type ethanol.
FUEL	Fuel	Commodity attribute of type fuel.
FOIL	FuelOil	Commodity attribute of type fuel oil.
GOIL	Gasoil	Commodity attribute of type gasoil.
GSLN	Gasoline	Commodity attribute of type gasoline.

CodeName	Name	Definition
HEAT	HeatingOil	Commodity attribute of type heating oil.
JTFL	JetFuel	Commodity attribute of type jet fuel.
KERO	Kerosene	Commodity attribute of type kerosene.
LLSO	LightLouisianaSweet	Commodity attribute of type light Louisiana sweet (LLS).
MARS	Mars	Commodity attribute of type mars.
NAPH	Naphta	Commodity attribute of type naptha.
NGLO	NGL	Commodity attribute of type NGL (Natural Gas Liquids).
TAPI	Tapis	Commodity attribute of type tapis.
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.
OTHR	Other	Commodity attribute of other type.

14.2.2.13 AssetClassDetailedSubProductType33Code

Definition: Further sub product code list for commodity derivative Dry.

Type: CodeSet

CodeName	Name	Definition
DBCR	DryBulkCarrier	Commodity attribute of type dry bulk carrier.
OTHR	Other	Commodity attribute of other type.

14.2.2.14 AssetClassDetailedSubProductType34Code

Definition: Further sub product code list for commodity derivative Wet.

Type: CodeSet

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.
OTHR	Other	Commodity attribute of other type.

14.2.2.15 AssetClassDetailedSubProductType5Code

Definition: Further sub product code list for commodity derivative Electricity.

Type: CodeSet

CodeName	Name	Definition
BSLD	BaseLoad	Commodity attribute of type base load.
FITR	FinancialTransmissionRights	Commodity attribute of type financial transmission rights.
PKLD	PeakLoad	Commodity attribute of type peak load.

CodeName	Name	Definition
OFFP	OffPeak	Commodity attribute of type off-peak.
OTHR	Other	Commodity attribute of other type.

14.2.2.16 AssetClassDetailedSubProductType8Code

Definition: Further sub product code list for commodity derivative Emissions.

Type: CodeSet

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
OTHR	Other	Commodity attribute of other type.

14.2.2.17 AssetClassProductType11Code

Definition: Commodity derivative base product code list for Other C10.

Type: CodeSet

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

14.2.2.18 AssetClassProductType12Code

Definition: Commodity derivative base product code list for Inflation.

Type: CodeSet

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

14.2.2.19 AssetClassProductType13Code

Definition: Commodity derivative base product code list for Multi Commodity Exotic.

Type: CodeSet

CodeName	Name	Definition
MCEX	MultiCommodityExotic	Commodity of type multi commodity exotic.

14.2.2.20 AssetClassProductType14Code

Definition: Commodity derivative base product code list for Official Economic Statistics.

Type: CodeSet

CodeName	Name	Definition
OEST	OfficialEconomicStatistic	Commodity of type official economic statistic.

14.2.2.21 AssetClassProductType15Code

Definition: Commodity derivative base product code list for Other.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

14.2.2.22 AssetClassProductType1Code

Definition: Commodity derivative base product code list for Agricultural.

Type: CodeSet

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

14.2.2.23 AssetClassProductType2Code

Definition: Commodity derivative base product code list for Energy.

Type: CodeSet

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

14.2.2.24 AssetClassProductType3Code

Definition: Commodity derivative base product code list for Environmental.

Type: CodeSet

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

14.2.2.25 AssetClassProductType4Code

Definition: Commodity derivative base product code list for Freight.

Type: CodeSet

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

14.2.2.26 AssetClassProductType5Code

Definition: Commodity derivative base product code list for Fertilizer.

Type: CodeSet

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

14.2.2.27 AssetClassProductType6Code

Definition: Commodity derivative base product code list for Industrial Product.

Type: CodeSet

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

14.2.2.28 AssetClassProductType7Code

Definition: Commodity derivative base product code list for Metal.

Type: CodeSet

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

14.2.2.29 AssetClassProductType8Code

Definition: Commodity derivative base product code list for Paper.

Type: CodeSet

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

14.2.2.30 AssetClassProductType9Code

Definition: Commodity derivative base product code list for Polypropylene.

Type: CodeSet

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

14.2.2.31 AssetClassSubProductType10Code

Definition: Defines the sub-product of type Emission.

Type: CodeSet

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

14.2.2.32 AssetClassSubProductType15Code

Definition: Defines the sub-product of type Non Precious Metal.

Type: CodeSet

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

14.2.2.33 AssetClassSubProductType16Code

Definition: Defines the sub-product of type Precious Metal.

Type: CodeSet

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

14.2.2.34 AssetClassSubProductType18Code

Definition: Defines the sub-product of type Plastic.

Type: CodeSet

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

14.2.2.35 AssetClassSubProductType1Code

Definition: Defines the sub-product of type Grain Oil Seeds.

Type: CodeSet

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

14.2.2.36 AssetClassSubProductType20Code

Definition: Defines the sub-product of type Dairy.

Type: CodeSet

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

14.2.2.37 AssetClassSubProductType21Code

Definition: Defines the sub-product of type Forestry.

Type: CodeSet

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

14.2.2.38 AssetClassSubProductType22Code

Definition: Defines the sub-product of type Livestock.

Type: CodeSet

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

14.2.2.39 AssetClassSubProductType23Code

Definition: Defines the sub-product of type Seafood.

Type: CodeSet

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

14.2.2.40 AssetClassSubProductType24Code

Definition: Defines the sub-product of type Coal.

Type: CodeSet

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

14.2.2.41 AssetClassSubProductType25Code

Definition: Defines the sub-product of type Distillates.

Type: CodeSet

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

14.2.2.42 AssetClassSubProductType26Code

Definition: Defines the sub-product of type Inter Energy.

Type: CodeSet

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

14.2.2.43 AssetClassSubProductType27Code

Definition: Defines the sub-product of type Light Ends.

Type: CodeSet

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

14.2.2.44 AssetClassSubProductType28Code

Definition: Defines the sub-product of type Renewable Energy.

Type: CodeSet

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

14.2.2.45 AssetClassSubProductType29Code

Definition: Defines the sub-product of type Carbon Related.

Type: CodeSet

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

14.2.2.46 AssetClassSubProductType2Code

Definition: Defines the sub-product of type Softs.

Type: CodeSet

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

14.2.2.47 AssetClassSubProductType30Code

Definition: Defines the sub-product of type Weather.

Type: CodeSet

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

14.2.2.48 AssetClassSubProductType31Code

Definition: Defines the sub-product of type Dry Freight.

Type: CodeSet

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

14.2.2.49 AssetClassSubProductType32Code

Definition: Defines the sub-product of type Wet Freight.

Type: CodeSet

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

14.2.2.50 AssetClassSubProductType33Code

Definition: Defines the sub-product of type Construction.

Type: CodeSet

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

14.2.2.51 AssetClassSubProductType34Code

Definition: Defines the sub-product of type Manufacturing.

Type: CodeSet

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

14.2.2.52 AssetClassSubProductType35Code

Definition: Defines the sub-product of type Containerboard.

Type: CodeSet

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

14.2.2.53 AssetClassSubProductType36Code

Definition: Defines the sub-product of type Newsprint.

Type: CodeSet

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

14.2.2.54 AssetClassSubProductType37Code

Definition: Defines the sub-product of type Pulp.

Type: CodeSet

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

14.2.2.55 AssetClassSubProductType38Code

Definition: Defines the sub-product of type Recovered Paper.

Type: CodeSet

CodeName	Name	Definition
RCVP	RecoveredPaper	Commodity of type recovered paper.

14.2.2.56 AssetClassSubProductType39Code

Definition: Defines the sub-product of type Ammonia.

Type: CodeSet

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

14.2.2.57 AssetClassSubProductType3Code

Definition: Defines the sub-product of type Olive Oil.

Type: CodeSet

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

14.2.2.58 AssetClassSubProductType40Code

Definition: Defines the sub-product of type Diammonium Phosphate.

Type: CodeSet

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

14.2.2.59 AssetClassSubProductType41Code

Definition: Defines the sub-product of type Potash.

Type: CodeSet

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

14.2.2.60 AssetClassSubProductType42Code

Definition: Defines the sub-product of type Sulphur.

Type: CodeSet

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

14.2.2.61 AssetClassSubProductType43Code

Definition: Defines the sub-product of type Urea.

Type: CodeSet

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

14.2.2.62 AssetClassSubProductType44Code

Definition: Defines the sub-product of type Urea and Ammonium Nitrate.

Type: CodeSet

CodeName	Name	Definition
UAAN	UreaAndAmmoniumNitrite	Commodity of type urea and ammonium nitrite.

14.2.2.63 AssetClassSubProductType45Code

Definition: Defines the sub-product of type Potato.

Type: CodeSet

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

14.2.2.64 AssetClassSubProductType46Code

Definition: Defines the sub-product of type Container Ship Freight.

Type: CodeSet

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

14.2.2.65 AssetClassSubProductType47Code

Definition: Defines the sub-product types for specific asset classes.

Type: CodeSet

CodeName	Name	Definition
DLVR	Deliverable	Commodity of type deliverable.

14.2.2.66 AssetClassSubProductType48Code

Definition: Defines the sub-product types for specific asset classes.

Type: CodeSet

CodeName	Name	Definition
NDLV	NonDeliverable	Commodity of type non deliverable.

14.2.2.67 AssetClassSubProductType49Code

Definition: Defines the sub-product of type as Other.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

14.2.2.68 AssetClassSubProductType5Code

Definition: Defines the sub-product of type Grain.

Type: CodeSet

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

14.2.2.69 AssetClassSubProductType6Code

Definition: Defines the sub-product of type Electricity.

Type: CodeSet

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

14.2.2.70 AssetClassSubProductType7Code

Definition: Defines the sub-product of type Natural Gas.

Type: CodeSet

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

14.2.2.71 AssetClassSubProductType8Code

Definition: Defines the sub-product of type Oil.

Type: CodeSet

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

14.2.2.72 BenchmarkCurveName3Code

Definition: Specifies a benchmark curve name.

Type: CodeSet

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.

CodeName	Name	Definition
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are

CodeName	Name	Definition
		attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.

14.2.2.73 CollateralDeliveryMethod1Code

Definition: Specifies whether the collateral is subject to a title transfer collateral arrangement, a securities interest collateral arrangement, or a securities interest with the right of use.

Type: CodeSet

CodeName	Name	Definition
SICA	SecuritiesInterestCollateralArrangement	Securities interest collateral arrangement.
SIUR	SecuritiesInterestWithUseRight	Securities interest with the right of use.
TTCA	TitleTransferCollateralArrangement	Title transfer collateral arrangement.

14.2.2.74 CollateralQualityType1Code

Definition: Risk classification of the security used as collateral.

Type: CodeSet

CodeName	Name	Definition
INVG	InvestmentGrade	Security that is classified as investment grade according to external ratings.
NIVG	NonInvestmentGrade	Security with a rating different than investment grade.
NOTR	NotRated	Security without a rating assigned.
NOAP	NonApplicable	Collateral quality type is not applicable.

14.2.2.75 CollateralRole1Code

Definition: Identifies whether the reporting counterparty is a collateral provider or a collateral taker.

Type: CodeSet

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

14.2.2.76 CollateralType6Code

Definition: Specifies the type of collateral.

Type: CodeSet

CodeName	Name	Definition
GBBK	BankGuarantee	Collateral type is a bank guarantee.
BOND	Bond	Collateral type is bonds.
CASH	Cash	Collateral type is cash.
COMM	Commodity	Collateral type is commodities.
INSU	Insurance	Collateral type is an insurance contract.
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.
PHYS	PhysicalEntities	Collateral type are physical entities, for example, airplanes for debt issued by the airline industry.
SECU	Securities	Collateral type is securities.
STCF	StockCertificate	Collateral type is stock certificates.

14.2.2.77 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).

14.2.2.78 ExposureType6Code

Definition: Identification of the type of the transaction.

Type: CodeSet

CodeName	Name	Definition
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
MGLD	MarginLending	Margin lending transaction.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.

14.2.2.79 ExternalAgreementType1Code

Definition: Name of the identification scheme, in a coded form as published in an external list.

Type: CodeSet

Format

minLength	1
maxLength	4

14.2.2.80 ExternalSecuritiesLendingType1Code

Definition: Type of securities lending contract.

Type: CodeSet

Format

minLength	1
maxLength	4

14.2.2.81 ExternalValidationRuleIdentification1Code

Definition: Specifies the external validation rule 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

14.2.2.82 FinancialPartySectorType2Code

Definition: Specifies the nature of the reporting counterparty business activities.

Type: CodeSet

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.

14.2.2.83 FundingSourceType1Code

Definition: Type of a funding used.

Type: CodeSet

CodeName	Name	Definition
SECL	CashCollateralFromSecuritiesLending	Type of a funding source is cash collateral from securities lending.

CodeName	Name	Definition
FREE	FreeCredits	Type of a funding source is free credits.
OTHR	Other	Other type of a funding source.
BSHS	ProceedsFromBrokerShortSales	Type of a funding source is proceeds from broker short sales.
CSHS	ProceedsFromCustomerShortSales	Type of a funding source is proceeds from customer short sales.
REPO	RepoOrBSB	Type of a funding source is repo or buy sell back.
UBOR	UnsecuredBorrowing	Type of a funding source is unsecured borrowing.

14.2.2.84 FundType2Code

Definition: In the case where the reporting counterparty is a UCIT or AIF, an indication whether it is an ETF or a MMF.

Type: CodeSet

CodeName	Name	Definition
ETFT	ExchangeTradedFund	Fund of which at least one unit or share class is traded throughout the day on at least one trading venue and with at least one market maker which takes action to ensure that the price of its units or shares on the trading venue does not vary significantly from its net asset value and, where applicable, from its indicative net asset value.
MMFT	MoneyMarketFund	Indication that a fund is a public debt constant net asset value money market fund, low volatility net asset value money market fund or variable net asset value money market fund.
OTHR	Other	Other type of an investment fund.
REIT	RealEstateInvestmentTrust	Listed real investment company.

14.2.2.85 InterestComputationMethod1Code

Definition: Specifies the method used to compute accruing interest of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and

CodeName	Name	Definition
		the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb

CodeName	Name	Definition
		(or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value

CodeName	Name	Definition
		shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.

14.2.2.86 ModificationLevel1Code

Definition: Specifies the transaction or position level.

Type: CodeSet

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

14.2.2.87 NoReasonCode

Definition: Specifies that there is no reason available.

Type: CodeSet

CodeName	Name	Definition
NORE	NoReason	No reason to report or no reason available to report.

14.2.2.88 NotAvailable1Code

Definition: Specifies a not available value code.

Type: CodeSet

CodeName	Name	Definition
NTAV	NotAvailable	Not available (N/A).

14.2.2.89 NotReported1Code

Definition: Specifies a not reported value code.

Type: CodeSet

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

14.2.2.90 Operation3Code

Definition: Specifies an AND or an OR operator.

Type: CodeSet

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

14.2.2.91 PairedReconciled1Code

Definition: Common report status for all individual reports sent / received.

Type: CodeSet

CodeName	Name	Definition
PARD	Paired	Paired.
RECO	Reconciled	Reconciled.

14.2.2.92 PartyNatureType1Code

Definition: Specifies the nature of a counterparty.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Other type of issuer.

CodeName	Name	Definition
NFIN	NonFinancialInstitution	Issuer is a non-financial institution.
FIIN	FinancialInstitution	Issuer is a financial institution.
CCPS	CentralCounterparty	Issuer is a central counterparty.

14.2.2.93 RateBasis1Code

Definition: Specifies a rate basis.

Type: CodeSet

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

14.2.2.94 ReinvestmentType1Code

Definition: Provides details on the type of the cash reinvestment in a given currency.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Other type of reinvestment.
OCMP	OtherCommingledPool	Reinvestment type is a pool of commingled assets.
MMFT	RegisteredMoneyMarketFund	Reinvestment type is registered money market fund that is a public debt constant net asset value money market fund, low volatility net asset value money market fund or variable net asset value money market fund.
REPM	RepurchaseAgreementMarket	Reinvestment type is market where repurchase agreements are traded.
SDPU	SecuritiesDirectPurchase	Reinvestment type is direct purchase of securities.

14.2.2.95 ReportingMessageStatus1Code

Definition: Specifies the status of a whole message processing.

Type: CodeSet

CodeName	Name	Definition
ACPT	Accepted	Whole message has been accepted.
ACTC	AcceptedTechnicalValidation	Message has passed syntactical validation but further validations have not been completed yet.
PART	PartiallyAccepted	Message has been partially accepted. A number of transactions have been accepted, whereas another number of

CodeName	Name	Definition
		transactions have not yet been accepted.
RCVD	Received	Message has been received but not processed yet.
RJCT	Rejected	Message has been rejected.
RMDR	Reminder	Reminder of a non received message.
WARN	Warning	Message has been accepted with warnings.
INCF	IncorrectFilename	File containing the report has an incorrect filename.
CRPT	CorruptedFile	File containing the report is corrupted.

14.2.2.96 ReportingRecordStatus1Code

Definition: Specifies the status of the processing of an individual record within a message.

Type: CodeSet

CodeName	Name	Definition
ACPT	Accepted	Record has been accepted.
ACPD	AcceptedAfterPending	Record has been accepted, following a pending status.
PDNG	Pending	Processing of the record is pending (some validation rules have been executed but some have not and the final status is not known yet).
RCVD	Received	Recrod has been received but not processed yet.
RJCT	Rejected	Record has been rejected.
RJPD	RejectedAfterPending	Record has been rejected, following a pending status.
WARN	Warning	Record has been accepted with warnings.

14.2.2.97 ReportPeriodActivity1Code

Definition: Specifies the type of report activity for a specific reporting period.

Type: CodeSet

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

14.2.2.98 RepoTerminationOption2Code

Definition: Indicates the termination option for a repurchase agreement.

Type: CodeSet

CodeName	Name	Definition
EGRN	Evergreen	Evergreen termination option.
EGAE	EvergreenAndExtendable	Evergreen and extendable termination option.
ETSB	Extendable	Extendable termination option.
NOAP	NotApplicable	Search for requested data not complete yet.

14.2.2.99 SpecialCollateral1Code

Definition: Specifies the collateral type against which all repurchase agreements are conducted.

Type: CodeSet

CodeName	Name	Definition
GENE	GeneralCollateral	Identifies that all repurchase agreements are conducted against general collateral.
SPEC	SpecialCollateral	Identifies that all repurchase agreements are conducted against special collateral.

14.2.2.100 TradeRepositoryReportingType1Code

Definition: Indication whether both counterparties to the transaction have reported to the same trade repository or each counterparty to the transaction reported two different trade repository.

Type: CodeSet

CodeName	Name	Definition
SWOS	SingleSided	Only one counterparty to the transaction has reported to the same trade repository.
TWOS	DualSided	Both counterparties to the transaction have reported to the same trade repository.

14.2.2.101 TransactionOperationType5Code

Definition: Specifies the transaction operation action type.

Type: CodeSet

CodeName	Name	Definition
NEWT	NewTransaction	Transaction is a new transaction.
MODI	Modification	Transaction modifies in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake, in which case, it will be identified as 'error'.
ETRM	EarlyTermination	Transaction is an early termination.

CodeName	Name	Definition
CORR	Correction	Transaction corrects errors in a previously sent transaction.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
COLU	CollateralUpdate	Update of a contract collateral.

14.2.2.102 TransactionOperationType6Code

Definition: Specifies the transaction operation action type.

Type: CodeSet

CodeName	Name	Definition
REUU	CollateralReuseUpdate	Update in the reuse of collateral, the reinvestment of cash or the margin lending funding sources.
COLU	CollateralUpdate	Update of a contract collateral.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
ETRM	EarlyTermination	Transaction is an early termination.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
NEWT	NewTransaction	Transaction is a new transaction.
MODI	Modification	Transaction modifies in a previously sent transaction.
MARU	MarginUpdate	Specifies a dedicated report to provide changes in initial and variation margin that a reporting counterparty posts with regards to CCP-cleared SFTs.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake, in which case, it will be identified as 'error'.

14.2.2.103 UnitOfMeasure11Code

Definition: Identifies the unit of measure by means of a code.

Type: CodeSet

CodeName	Name	Definition
ALOW	Allowances	Amount of money deducted from a price or an amount due.
ACCY	AmountOfCurrency	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217.
BARL	Barrels	Unit of volume that is equal to 42 US gallons.
BCUF	BillionCubicFeet	Unit of measure for large volumes of natural gas equivalent to 28316846 cubic meters.
BDFT	BoardFeet	Measure of length equal to 144 cubic inches.
BUSL	Bushels	Unit of weight that is equal to 8 gallons. Mostly used for agricultural products with a specification of weight defined for each commodity differently.
CEER	CertifiedEmissionsReduction	Unit of emissions type (or carbon credits) issued by the Clean Development Mechanism (CDM) Executive Board for emission reductions achieved by CDM projects and verified by a DOE (Designated Operational Entity) under the rules of the Kyoto Protocol.
CLRT	ClimateReserveTonnes	Unit of offset credits used by the Climate Action Reserve. One Climate Reserve Tonne is equal to one metric ton of Greenhouse Gas (GHG) reduced/ sequestered.
KILO	Kilogram	Basic unit of mass in the SI system, 1000 grams.
PIEC	Piece	Standard length of cloth, wallpaper, as an item for sale or amount of a substance.
TONS	Ton	Measure of weight, in Britain 2240lb (long ton)and in the US 2000lb (short ton).
METR	Metre	Unit of length in the metric system, equal to 39.37 inches.
INCH	Inch	Measure of length equal to 2.54 cm.
YARD	Yard	Unit of length equal to 3 feet or 0.9144 metre.
GBGA	GBGallon	Unit of volume that is equal to 8 pints.
GRAM	Gram	Unit of measure that is equal to a 1, 000th of a kilo.
CMET	Centimetre	Unit of measure that is equal to one hundredth of a metre.
SMET	SquareMetre	Measure of a surface, one metre by one metre.
FOOT	Foot	Unit of length equal to 1/3 yard.

CodeName	Name	Definition
MILE	Mile	Unit of length equal to 1, 760 yards.
SQIN	SquareInch	Measure of a surface, one inch by one inch.
SQFO	SquareFoot	Measure of a surface, one foot by one foot.
SQMI	SquareMile	Measure of a surface, one mile by one mile.
GBOU	GBOunce	Unit of weight equal to a sixteenth of a pound.
USOU	USOunce	Unit of weight equal to a sixteenth of a pound.
GBPI	GBPint	Unit of volume that is equal to 568 cubic centimetres.
USPI	USPint	Unit of volume that is equal to 473 cubic centimetres.
GBQA	GBQuart	Unit of volume that is equal to 2 pints.
USGA	USGallon	Unit of volume that is equal to 8 pints.
MMET	Millimetre	Unit of measure that is a thousandth of one metre.
KMET	Kilometre	Unit of measure that is equal to 1, 000 meters.
SQYA	SquareYard	Measure of a surface, one yard by one yard.
ACRE	Acre	Unit of measure equal to 4, 840 square yards.
ARES	Are	Unit of measure equal to a 100 square meters.
SMIL	SquareMillimetre	Measure of a surface, one millimetre by one millimetre.
SCMT	SquareCentimetre	Measure of a surface, one centimetre by one centimetre.
HECT	Hectare	Unit of measure that is equal to 10, 000 square meters.
SQKI	SquareKilometre	Measure of a surface, one kilometre by one kilometre.
MILI	MilliLitre	Unit of volume that is equal to one thousandth of a litre.
CELI	Centilitre	Unit of volume that is equal to one hundredth of a litre.
LITR	Litre	Unit of volume that is equal to a thousand cubic centimetres.
PUND	Pound	Unit of weight equal to 0.454 kilograms.
CBME	CubicMeters	Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters.

CodeName	Name	Definition
DAYS	Days	Unit of time that is equal to 24 hours.
DMET	DryMetricTons	Unit of weight that is equal to the same mass value as a metric ton excluding moisture.
ENVC	EnvironmentalCredit	Unit of measure for ownership of credit (or allowance) of carbon dioxide emission (in metric ton).
ENVO	EnvironmentalOffset	Unit of measure for reduction of carbon dioxide emission (in metric ton) that may result in Environmental Credit.
HUWG	Hundredweight	Unit of weight or mass of various values in the Imperial Unit System also known as quintal, cental or centum.
KWDC	KilowattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one day.
KWHO	KilowattHours	Unit of measure that is equal to the power consumption of one kilowatt during one hour.
KWHC	KilowattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one hour.
KMOC	KilowattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one minute.
KWMC	KilowattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one month.
KWYC	KilowattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000 watt in one year.
MWDC	MegawattDayCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one day.
MWHO	MegawattHours	Unit of measure that is equal to the power consumption of one megawatt during one hour.
MWHC	MegawattHoursCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one hour.
MWMC	MegawattMinuteCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one minute.
MMOC	MegawattMonthCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one month.
MWYC	MegawattYearCapacity	Unit of measure of the capacity of production of electric power equal to 1000000 watt in one year.
TONE	MetricTons	Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6

CodeName	Name	Definition
		pounds, 1.102 short tons (US) or 0.984 long tons (imperial).
MIBA	MillionBarrels	Unit of volume that is equal to 1 million barrels equivalent to 42.000.000 US gallons.
MBTU	OneMillionBTU	Unit of measure of heat equal to one million British thermal unit (BTU).
OZTR	TroyOunces	Unit of weight equal to 31.1034768 grams. Used in precious metals.
UCWT	USHundredweight	Unit of weight or mass of various values in the US Customary System also known as quintal, cental or centum. Equal to 100 lbs.
IPNT	IndexPoint	Decimal number used to calculate an amount or a price.
PWRD	PrincipalWithRelationToDebtInstrument	Amount of money borrowed, or part of that amount which remains unpaid (excluding interest).
DGEU	DieselGallonEquivalent	Amount of fuel alternative equal to one gallon of diesel.
TOCD	TonsOfCarbonDioxide	Tons of carbon dioxide.
GGEU	GasolineGallonEquivalent	Amount of fuel alternative equal to one gallon of gasoline.
USQA	USQuart	Unit of volume that is equal to 2 pints.

14.2.2.104 WeekDay2Code

Definition: Specifies the day of the week of the delivery.

Type: CodeSet

CodeName	Name	Definition
WEDD	Wednesday	Wednesday.
TUED	Tuesday	Tuesday.
THUD	Thursday	Thursday.
SUND	Sunday	Sunday.
SATD	Saturday	Saturday.
MOND	Monday	Monday.
FRID	Friday	Friday.

14.2.3 Date

14.2.3.1 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

14.2.4 DateTime

14.2.4.1 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

14.2.5 IdentifierSet

14.2.5.1 AnyBICDec2014Identifier

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362: 2014 - "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Type: IdentifierSet

Identification scheme: SWIFT; AnyBICIdentifier

Format

pattern	[A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}

Constraints

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

14.2.5.2 CFIOct2015Identifier

Definition: Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

Type: IdentifierSet

Identification scheme: ANNA; CFIIdentifier

Format

pattern	[A-Z]{6,6}

14.2.5.3 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}

14.2.5.4 LEIIdentifier

Definition: Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Type: IdentifierSet

Identification scheme: Global LEI System; LEIIdentifier

Format

pattern	[A-Z0-9]{18,18}[0-9]{2,2}

14.2.5.5 MICIdentifier

Definition: Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

Type: IdentifierSet

Identification scheme: SWIFT; MICIdentifier

Format

pattern	[A-Z0-9]{4,4}

14.2.5.6 NACEDomainIdentifier

Definition: Domain identifier for NACE (Nomenclature of Economic Activities which is the European statistical classification of economic activities).

Type: IdentifierSet

Identification scheme: NACE Domain Identifier

Format

pattern	[A-U]{1,1}

14.2.6 Indicator

14.2.6.1 PlusOrMinusIndicator

Definition: Indicates a positive or negative value.

Type: Indicator

Meaning When True: Plus

Meaning When False: Minus

14.2.6.2 TrueFalseIndicator

Definition: A flag indicating a True or False value.

Type: Indicator

Meaning When True: True

Meaning When False: False

14.2.7 Quantity

14.2.7.1 DecimalNumber

Definition: Number of objects represented as a decimal number, for example 0.75 or 45.6.

Type: Quantity

Format

totalDigits	18
fractionDigits	17

14.2.7.2 Max20PositiveNumber

Definition: Number of objects represented as an integer.

Type: Quantity

Format

minInclusive	0
totalDigits	20
fractionDigits	0

14.2.7.3 Max3Number

Definition: Number (max 999) of objects represented as an integer.

Type: Quantity

Format

totalDigits	3
fractionDigits	0

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

14.2.7.4 Max5Number

Definition: Number (max 99999) of objects represented as an integer.

Type: Quantity

Format

totalDigits	5
fractionDigits	0

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

14.2.8 Rate

14.2.8.1 PercentageRate

Definition: Rate expressed as a percentage, that is, in hundredths, for example, 0.7 is 7/10 of a percent, and 7.0 is 7%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	100.0

14.2.9 Text

14.2.9.1 Max1000Text

Definition: Specifies a character string with a maximum length of 1000 characters.

Type: Text

Format

minLength	1

maxLength	1000

14.2.9.2 Max140Text

Definition: Specifies a character string with a maximum length of 140 characters.

Type: Text

Format

minLength	1
maxLength	140

14.2.9.3 Max15NumericText

Definition: Specifies a numeric string with a maximum length of 15 digits.

Type: Text

Format

pattern	[0-9]{1,15}

14.2.9.4 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

14.2.9.5 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

14.2.9.6 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

14.2.9.7 Max50Text

Definition: Specifies a character string with a maximum length of 50 characters.

Type: Text

Format

minLength	1
maxLength	50

14.2.9.8 Max52Text

Definition: Specifies a character string with a maximum length of 52 characters.

Type: Text

Format

minLength	1
maxLength	52

14.2.9.9 Max70Text

Definition: Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength	1
maxLength	70

14.2.10 Year

14.2.10.1 ISORestrictedYear

Definition: Year represented by YYYY (ISO 8601)

Type: Year

Format

minInclusive	1900
maxInclusive	2099