

ISO 20022

## Securities Markets Regulatory Reporting - Internalised Settlement

# Message Definition Report - Part 2

Approved by the Securities SEG on the 24th of September 2018.

This document provides details of the Message Definitions for Securities Markets Regulatory Reporting - Internalised Settlement.

November 2018

# Table of Contents

<b>1</b>	<b>Message Set Overview</b>	3
1.1	List of MessageDefinitions	3
<b>2</b>	<b>auth.072.001.01 SettlementInternaliserReportV01</b>	4
2.1	MessageDefinition Functionality	4
2.2	Structure	5
2.3	Constraints	22
2.4	Message Building Blocks	22
<b>3</b>	<b>Message Items Types</b>	208
3.1	Miscellaneous	208
3.2	Message Datatypes	208

# 1 Message Set Overview

## Introduction

This message set provides for the specification of the Securities Markets Regulatory Reporting - Internalised Settlement requirements.

## 1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
auth.072.001.01 SettlementInternaliserReportV01	<p>The SettlementInternaliserReport message is sent by the settlement internalisers to the relevant competent authority to report aggregated information on all securities transactions that they settle outside securities settlement systems, on a quarterly basis. The report contains aggregated information on the value and volume of all internalised settlement instructions (settled and failed) that have been performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.</p> <p>Usage:</p> <p>This report may be used by settlement internalisers to provide aggregated information (volume and value) on internalised settlement instructions (settled and failed) to their competent authorities.</p>

## 2 **auth.072.001.01 SettlementInternaliserReportV01**

### 2.1 **MessageDefinition Functionality**

The SettlementInternaliserReport message is sent by the settlement internalisers to the relevant competent authority to report aggregated information on all securities transactions that they settle outside securities settlement systems, on a quarterly basis. The report contains aggregated information on the value and volume of all internalised settlement instructions (settled and failed) that have been performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

#### Usage:

This report may be used by settlement internalisers to provide aggregated information (volume and value) on internalised settlement instructions (settled and failed) to their competent authorities.

#### Outline

The SettlementInternaliserReportV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

- A. ReportHeader  
Specifies parameters of the report.
- B. SettlementInternaliser  
Identifies the settlement internaliser for which data is reported.
- C. IssuerCSD  
Identifies each issuer CSD (central securities depository) included in the report.
- D. SupplementaryData  
Additional information that cannot be captured in the structured elements and/or any other specific block.

## 2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SttlmIntlrRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[1..1]			22
	<b>CreationDateTime</b> <CreDtTm>	[1..1]	DateTime		22
	<b>ReportingDate</b> <RptgDt>	[1..1]	Date		23
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	23
	<b>ReportStatus</b> <RptSts>	[1..1]	CodeSet		23
	<b>SettlementInternaliser</b> <SttlmIntlr>	[1..1]			23
	<b>Identification</b> <Id>	[1..1]			32
	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		33
	<b>ResponsiblePerson</b> <RspnsblPrsn>	[1..1]			33
	<b>Name</b> <Nm>	[1..1]	Text		33
	<b>PhoneNumber</b> <PhneNb>	[1..1]	Text		33
	<b>EmailAddress</b> <EmailAdr>	[1..1]	Text		33
	<b>Function</b> <Fctn>	[1..1]	Text		33
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C2	33
	<b>BranchIdentification</b> <BrnchId>	[0..1]	Text		34
	<b>OverallTotal</b> <OvrlTtl>	[1..1]			34
	<b>Aggregate</b> <Aggt>	[1..1]			35
	<b>Settled</b> <Sttld>	[1..1]			35
	<b>Volume</b> <Vol>	[1..1]	Quantity		35
	<b>Value</b> <Val>	[1..1]	Quantity		36
	<b>Failed</b> <Faild>	[1..1]			36
	<b>Volume</b> <Vol>	[1..1]	Quantity		36
	<b>Value</b> <Val>	[1..1]	Quantity		36
	<b>Total</b> <Ttl>	[1..1]			37
	<b>Volume</b> <Vol>	[1..1]	Quantity		37
	<b>Value</b> <Val>	[1..1]	Quantity		37
	<b>FailedRate</b> <FaildRate>	[1..1]			37
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		38
	<b>Value</b> <Val>	[1..1]	Rate		38

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrument</b> <FinInstrm>	[1..1]			38
	<b>Equity</b> <Eqty>	[1..1]			43
	<b>Aggregate</b> <Aggt>	[1..1]			43
	<b>Settled</b> <Sttld>	[1..1]			44
	<b>Volume</b> <Vol>	[1..1]	Quantity		44
	<b>Value</b> <Val>	[1..1]	Quantity		44
	<b>Failed</b> <Faild>	[1..1]			45
	<b>Volume</b> <Vol>	[1..1]	Quantity		45
	<b>Value</b> <Val>	[1..1]	Quantity		45
	<b>Total</b> <Ttl>	[1..1]			45
	<b>Volume</b> <Vol>	[1..1]	Quantity		46
	<b>Value</b> <Val>	[1..1]	Quantity		46
	<b>FailedRate</b> <FaildRate>	[1..1]			46
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		46
	<b>Value</b> <Val>	[1..1]	Rate		47
	<b>SovereignDebt</b> <SvrgrnDebt>	[1..1]			47
	<b>Aggregate</b> <Aggt>	[1..1]			47
	<b>Settled</b> <Sttld>	[1..1]			48
	<b>Volume</b> <Vol>	[1..1]	Quantity		48
	<b>Value</b> <Val>	[1..1]	Quantity		48
	<b>Failed</b> <Faild>	[1..1]			49
	<b>Volume</b> <Vol>	[1..1]	Quantity		49
	<b>Value</b> <Val>	[1..1]	Quantity		49
	<b>Total</b> <Ttl>	[1..1]			49
	<b>Volume</b> <Vol>	[1..1]	Quantity		50
	<b>Value</b> <Val>	[1..1]	Quantity		50
	<b>FailedRate</b> <FaildRate>	[1..1]			50
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		50
	<b>Value</b> <Val>	[1..1]	Rate		51
	<b>Bond</b> <Bd>	[1..1]			51
	<b>Aggregate</b> <Aggt>	[1..1]			51

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			52
	<b>Volume</b> <Vol>	[1..1]	Quantity		52
	<b>Value</b> <Val>	[1..1]	Quantity		52
	<b>Failed</b> <Faild>	[1..1]			53
	<b>Volume</b> <Vol>	[1..1]	Quantity		53
	<b>Value</b> <Val>	[1..1]	Quantity		53
	<b>Total</b> <Ttl>	[1..1]			53
	<b>Volume</b> <Vol>	[1..1]	Quantity		54
	<b>Value</b> <Val>	[1..1]	Quantity		54
	<b>FailedRate</b> <FaildRate>	[1..1]			54
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		54
	<b>Value</b> <Val>	[1..1]	Rate		55
	<b>OtherTransferableSecurities</b> <OthrTrfblScties>	[1..1]			55
	<b>Aggregate</b> <Aggt>	[1..1]			55
	<b>Settled</b> <Sttld>	[1..1]			56
	<b>Volume</b> <Vol>	[1..1]	Quantity		56
	<b>Value</b> <Val>	[1..1]	Quantity		56
	<b>Failed</b> <Faild>	[1..1]			57
	<b>Volume</b> <Vol>	[1..1]	Quantity		57
	<b>Value</b> <Val>	[1..1]	Quantity		57
	<b>Total</b> <Ttl>	[1..1]			57
	<b>Volume</b> <Vol>	[1..1]	Quantity		58
	<b>Value</b> <Val>	[1..1]	Quantity		58
	<b>FailedRate</b> <FaildRate>	[1..1]			58
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		58
	<b>Value</b> <Val>	[1..1]	Rate		59
	<b>ExchangeTradingFunds</b> <XchgTradgFnds>	[1..1]			59
	<b>Aggregate</b> <Aggt>	[1..1]			59
	<b>Settled</b> <Sttld>	[1..1]			60
	<b>Volume</b> <Vol>	[1..1]	Quantity		60
	<b>Value</b> <Val>	[1..1]	Quantity		60

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Failed</b> <Faild>	[1..1]			61
	<b>Volume</b> <Vol>	[1..1]	Quantity		61
	<b>Value</b> <Val>	[1..1]	Quantity		61
	<b>Total</b> <Ttl>	[1..1]			61
	<b>Volume</b> <Vol>	[1..1]	Quantity		62
	<b>Value</b> <Val>	[1..1]	Quantity		62
	<b>FailedRate</b> <FaildRate>	[1..1]			62
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		62
	<b>Value</b> <Val>	[1..1]	Rate		63
	<b>CollectiveInvestmentUndertakings</b> <CllectvInvstmtUdrtkgs>	[1..1]			63
	<b>Aggregate</b> <Aggt>	[1..1]			63
	<b>Settled</b> <Sttld>	[1..1]			64
	<b>Volume</b> <Vol>	[1..1]	Quantity		64
	<b>Value</b> <Val>	[1..1]	Quantity		64
	<b>Failed</b> <Faild>	[1..1]			65
	<b>Volume</b> <Vol>	[1..1]	Quantity		65
	<b>Value</b> <Val>	[1..1]	Quantity		65
	<b>Total</b> <Ttl>	[1..1]			65
	<b>Volume</b> <Vol>	[1..1]	Quantity		66
	<b>Value</b> <Val>	[1..1]	Quantity		66
	<b>FailedRate</b> <FaildRate>	[1..1]			66
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		66
	<b>Value</b> <Val>	[1..1]	Rate		67
	<b>MoneyMarketInstrument</b> <MnyMktInstrm>	[1..1]			67
	<b>Aggregate</b> <Aggt>	[1..1]			67
	<b>Settled</b> <Sttld>	[1..1]			68
	<b>Volume</b> <Vol>	[1..1]	Quantity		68
	<b>Value</b> <Val>	[1..1]	Quantity		68
	<b>Failed</b> <Faild>	[1..1]			69
	<b>Volume</b> <Vol>	[1..1]	Quantity		69
	<b>Value</b> <Val>	[1..1]	Quantity		69



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Total</b> <Ttl>	[1..1]			69
	<b>Volume</b> <Vol>	[1..1]	Quantity		70
	<b>Value</b> <Val>	[1..1]	Quantity		70
	<b>FailedRate</b> <FaildRate>	[1..1]			70
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		70
	<b>Value</b> <Val>	[1..1]	Rate		71
	<b>EmissionAllowance</b> <EmssnAllwnc>	[1..1]			71
	<b>Aggregate</b> <Aggt>	[1..1]			71
	<b>Settled</b> <Sttld>	[1..1]			72
	<b>Volume</b> <Vol>	[1..1]	Quantity		72
	<b>Value</b> <Val>	[1..1]	Quantity		72
	<b>Failed</b> <Faild>	[1..1]			73
	<b>Volume</b> <Vol>	[1..1]	Quantity		73
	<b>Value</b> <Val>	[1..1]	Quantity		73
	<b>Total</b> <Ttl>	[1..1]			73
	<b>Volume</b> <Vol>	[1..1]	Quantity		74
	<b>Value</b> <Val>	[1..1]	Quantity		74
	<b>FailedRate</b> <FaildRate>	[1..1]			74
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		74
	<b>Value</b> <Val>	[1..1]	Rate		75
	<b>OtherFinancialInstruments</b> <OthrFinInstrms>	[1..1]			75
	<b>Aggregate</b> <Aggt>	[1..1]			75
	<b>Settled</b> <Sttld>	[1..1]			76
	<b>Volume</b> <Vol>	[1..1]	Quantity		76
	<b>Value</b> <Val>	[1..1]	Quantity		76
	<b>Failed</b> <Faild>	[1..1]			77
	<b>Volume</b> <Vol>	[1..1]	Quantity		77
	<b>Value</b> <Val>	[1..1]	Quantity		77
	<b>Total</b> <Ttl>	[1..1]			77
	<b>Volume</b> <Vol>	[1..1]	Quantity		78
	<b>Value</b> <Val>	[1..1]	Quantity		78

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FailedRate</b> <FaildRate>	[1..1]			78
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		78
	<b>Value</b> <Val>	[1..1]	Rate		79
	<b>TransactionType</b> <TxTp>	[1..1]			79
	<b>SecuritiesBuyOrSell</b> <SctiesBuyOrSell>	[1..1]			82
	<b>Aggregate</b> <Aggt>	[1..1]			82
	<b>Settled</b> <Sttld>	[1..1]			83
	<b>Volume</b> <Vol>	[1..1]	Quantity		83
	<b>Value</b> <Val>	[1..1]	Quantity		83
	<b>Failed</b> <Faild>	[1..1]			84
	<b>Volume</b> <Vol>	[1..1]	Quantity		84
	<b>Value</b> <Val>	[1..1]	Quantity		84
	<b>Total</b> <Ttl>	[1..1]			84
	<b>Volume</b> <Vol>	[1..1]	Quantity		85
	<b>Value</b> <Val>	[1..1]	Quantity		85
	<b>FailedRate</b> <FaildRate>	[1..1]			85
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		85
	<b>Value</b> <Val>	[1..1]	Rate		86
	<b>CollateralManagementOperation</b> <CollMgmtOpr>	[1..1]			86
	<b>Aggregate</b> <Aggt>	[1..1]			86
	<b>Settled</b> <Sttld>	[1..1]			87
	<b>Volume</b> <Vol>	[1..1]	Quantity		87
	<b>Value</b> <Val>	[1..1]	Quantity		87
	<b>Failed</b> <Faild>	[1..1]			88
	<b>Volume</b> <Vol>	[1..1]	Quantity		88
	<b>Value</b> <Val>	[1..1]	Quantity		88
	<b>Total</b> <Ttl>	[1..1]			88
	<b>Volume</b> <Vol>	[1..1]	Quantity		89
	<b>Value</b> <Val>	[1..1]	Quantity		89
	<b>FailedRate</b> <FaildRate>	[1..1]			89
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		89

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Value</b> <Val>	[1..1]	Rate		90
	<b>SecuritiesLendingOrBorrowing</b> <SctiesLndgOrBrwrg>	[1..1]			90
	<b>Aggregate</b> <Aggt>	[1..1]			90
	<b>Settled</b> <Sttld>	[1..1]			91
	<b>Volume</b> <Vol>	[1..1]	Quantity		91
	<b>Value</b> <Val>	[1..1]	Quantity		91
	<b>Failed</b> <Faild>	[1..1]			92
	<b>Volume</b> <Vol>	[1..1]	Quantity		92
	<b>Value</b> <Val>	[1..1]	Quantity		92
	<b>Total</b> <Ttl>	[1..1]			92
	<b>Volume</b> <Vol>	[1..1]	Quantity		93
	<b>Value</b> <Val>	[1..1]	Quantity		93
	<b>FailedRate</b> <FaildRate>	[1..1]			93
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		93
	<b>Value</b> <Val>	[1..1]	Rate		94
	<b>RepurchaseAgreement</b> <RpAgrmt>	[1..1]			94
	<b>Aggregate</b> <Aggt>	[1..1]			94
	<b>Settled</b> <Sttld>	[1..1]			95
	<b>Volume</b> <Vol>	[1..1]	Quantity		95
	<b>Value</b> <Val>	[1..1]	Quantity		95
	<b>Failed</b> <Faild>	[1..1]			96
	<b>Volume</b> <Vol>	[1..1]	Quantity		96
	<b>Value</b> <Val>	[1..1]	Quantity		96
	<b>Total</b> <Ttl>	[1..1]			96
	<b>Volume</b> <Vol>	[1..1]	Quantity		97
	<b>Value</b> <Val>	[1..1]	Quantity		97
	<b>FailedRate</b> <FaildRate>	[1..1]			97
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		97
	<b>Value</b> <Val>	[1..1]	Rate		98
	<b>OtherTransactions</b> <OthrTx>	[1..1]			98
	<b>Aggregate</b> <Aggt>	[1..1]			98

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			99
	<b>Volume</b> <Vol>	[1..1]	Quantity		99
	<b>Value</b> <Val>	[1..1]	Quantity		99
	<b>Failed</b> <Faild>	[1..1]			100
	<b>Volume</b> <Vol>	[1..1]	Quantity		100
	<b>Value</b> <Val>	[1..1]	Quantity		100
	<b>Total</b> <Ttl>	[1..1]			100
	<b>Volume</b> <Vol>	[1..1]	Quantity		101
	<b>Value</b> <Val>	[1..1]	Quantity		101
	<b>FailedRate</b> <FaildRate>	[1..1]			101
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		101
	<b>Value</b> <Val>	[1..1]	Rate		102
	<b>ClientType</b> <ClntTp>	[1..1]			102
	<b>Professional</b> <Prfssnl>	[1..1]			103
	<b>Aggregate</b> <Aggt>	[1..1]			104
	<b>Settled</b> <Sttld>	[1..1]			105
	<b>Volume</b> <Vol>	[1..1]	Quantity		105
	<b>Value</b> <Val>	[1..1]	Quantity		105
	<b>Failed</b> <Faild>	[1..1]			105
	<b>Volume</b> <Vol>	[1..1]	Quantity		106
	<b>Value</b> <Val>	[1..1]	Quantity		106
	<b>Total</b> <Ttl>	[1..1]			106
	<b>Volume</b> <Vol>	[1..1]	Quantity		106
	<b>Value</b> <Val>	[1..1]	Quantity		107
	<b>FailedRate</b> <FaildRate>	[1..1]			107
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		107
	<b>Value</b> <Val>	[1..1]	Rate		107
	<b>Retail</b> <Rtl>	[1..1]			107
	<b>Aggregate</b> <Aggt>	[1..1]			108
	<b>Settled</b> <Sttld>	[1..1]			108
	<b>Volume</b> <Vol>	[1..1]	Quantity		109

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Value</b> <Val>	[1..1]	Quantity		109
	<b>Failed</b> <Faild>	[1..1]			109
	<b>Volume</b> <Vol>	[1..1]	Quantity		109
	<b>Value</b> <Val>	[1..1]	Quantity		110
	<b>Total</b> <Ttl>	[1..1]			110
	<b>Volume</b> <Vol>	[1..1]	Quantity		110
	<b>Value</b> <Val>	[1..1]	Quantity		110
	<b>FailedRate</b> <FaildRate>	[1..1]			111
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		111
	<b>Value</b> <Val>	[1..1]	Rate		111
	<b>TotalCashTransfer</b> <TtlCshTrf>	[1..1]			111
	<b>Aggregate</b> <Aggt>	[1..1]			112
	<b>Settled</b> <Sttld>	[1..1]			112
	<b>Volume</b> <Vol>	[1..1]	Quantity		113
	<b>Value</b> <Val>	[1..1]	Quantity		113
	<b>Failed</b> <Faild>	[1..1]			113
	<b>Volume</b> <Vol>	[1..1]	Quantity		113
	<b>Value</b> <Val>	[1..1]	Quantity		114
	<b>Total</b> <Ttl>	[1..1]			114
	<b>Volume</b> <Vol>	[1..1]	Quantity		114
	<b>Value</b> <Val>	[1..1]	Quantity		114
	<b>FailedRate</b> <FaildRate>	[1..1]			115
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		115
	<b>Value</b> <Val>	[1..1]	Rate		115
	<b>IssuerCSD</b> <IssrCSD>	[1..*]			115
	<b>Identification</b> <Id>	[1..1]			124
	<b>LEI</b> <LEI>	[0..1]	IdentifierSet		124
	<b>FirstTwoCharactersInstrumentIdentification</b> <FrstTwoCharsInstrmId>	[1..1]	Text		124
	<b>Country</b> <Ctry>	[0..1]	CodeSet	C2	125
	<b>OverallTotal</b> <OvrllTtl>	[1..1]			125
	<b>Aggregate</b> <Aggt>	[1..1]			125

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			126
	<b>Volume</b> <Vol>	[1..1]	Quantity		126
	<b>Value</b> <Val>	[1..1]	Quantity		126
	<b>Failed</b> <Faild>	[1..1]			127
	<b>Volume</b> <Vol>	[1..1]	Quantity		127
	<b>Value</b> <Val>	[1..1]	Quantity		127
	<b>Total</b> <Ttl>	[1..1]			127
	<b>Volume</b> <Vol>	[1..1]	Quantity		128
	<b>Value</b> <Val>	[1..1]	Quantity		128
	<b>FailedRate</b> <FaildRate>	[1..1]			128
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		129
	<b>Value</b> <Val>	[1..1]	Rate		129
	<b>FinancialInstrument</b> <FinInstrm>	[1..1]			129
	<b>Equity</b> <Eqty>	[1..1]			134
	<b>Aggregate</b> <Aggt>	[1..1]			134
	<b>Settled</b> <Sttld>	[1..1]			135
	<b>Volume</b> <Vol>	[1..1]	Quantity		135
	<b>Value</b> <Val>	[1..1]	Quantity		135
	<b>Failed</b> <Faild>	[1..1]			136
	<b>Volume</b> <Vol>	[1..1]	Quantity		136
	<b>Value</b> <Val>	[1..1]	Quantity		136
	<b>Total</b> <Ttl>	[1..1]			136
	<b>Volume</b> <Vol>	[1..1]	Quantity		137
	<b>Value</b> <Val>	[1..1]	Quantity		137
	<b>FailedRate</b> <FaildRate>	[1..1]			137
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		137
	<b>Value</b> <Val>	[1..1]	Rate		138
	<b>SovereignDebt</b> <SvrgrnDebt>	[1..1]			138
	<b>Aggregate</b> <Aggt>	[1..1]			138
	<b>Settled</b> <Sttld>	[1..1]			139
	<b>Volume</b> <Vol>	[1..1]	Quantity		139

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Value</b> <Val>	[1..1]	Quantity		139
	<b>Failed</b> <Faild>	[1..1]			140
	<b>Volume</b> <Vol>	[1..1]	Quantity		140
	<b>Value</b> <Val>	[1..1]	Quantity		140
	<b>Total</b> <Ttl>	[1..1]			140
	<b>Volume</b> <Vol>	[1..1]	Quantity		141
	<b>Value</b> <Val>	[1..1]	Quantity		141
	<b>FailedRate</b> <FaildRate>	[1..1]			141
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		141
	<b>Value</b> <Val>	[1..1]	Rate		142
	<b>Bond</b> <Bd>	[1..1]			142
	<b>Aggregate</b> <Aggt>	[1..1]			142
	<b>Settled</b> <Sttld>	[1..1]			143
	<b>Volume</b> <Vol>	[1..1]	Quantity		143
	<b>Value</b> <Val>	[1..1]	Quantity		143
	<b>Failed</b> <Faild>	[1..1]			144
	<b>Volume</b> <Vol>	[1..1]	Quantity		144
	<b>Value</b> <Val>	[1..1]	Quantity		144
	<b>Total</b> <Ttl>	[1..1]			144
	<b>Volume</b> <Vol>	[1..1]	Quantity		145
	<b>Value</b> <Val>	[1..1]	Quantity		145
	<b>FailedRate</b> <FaildRate>	[1..1]			145
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		145
	<b>Value</b> <Val>	[1..1]	Rate		146
	<b>OtherTransferableSecurities</b> <OthrTrfblScties>	[1..1]			146
	<b>Aggregate</b> <Aggt>	[1..1]			146
	<b>Settled</b> <Sttld>	[1..1]			147
	<b>Volume</b> <Vol>	[1..1]	Quantity		147
	<b>Value</b> <Val>	[1..1]	Quantity		147
	<b>Failed</b> <Faild>	[1..1]			148
	<b>Volume</b> <Vol>	[1..1]	Quantity		148

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Value</b> <Val>	[1..1]	Quantity		148
	<b>Total</b> <Ttl>	[1..1]			148
	<b>Volume</b> <Vol>	[1..1]	Quantity		149
	<b>Value</b> <Val>	[1..1]	Quantity		149
	<b>FailedRate</b> <FaildRate>	[1..1]			149
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		149
	<b>Value</b> <Val>	[1..1]	Rate		150
	<b>ExchangeTradingFunds</b> <XchgTradgFnds>	[1..1]			150
	<b>Aggregate</b> <Aggt>	[1..1]			150
	<b>Settled</b> <Sttld>	[1..1]			151
	<b>Volume</b> <Vol>	[1..1]	Quantity		151
	<b>Value</b> <Val>	[1..1]	Quantity		151
	<b>Failed</b> <Faild>	[1..1]			152
	<b>Volume</b> <Vol>	[1..1]	Quantity		152
	<b>Value</b> <Val>	[1..1]	Quantity		152
	<b>Total</b> <Ttl>	[1..1]			152
	<b>Volume</b> <Vol>	[1..1]	Quantity		153
	<b>Value</b> <Val>	[1..1]	Quantity		153
	<b>FailedRate</b> <FaildRate>	[1..1]			153
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		153
	<b>Value</b> <Val>	[1..1]	Rate		154
	<b>CollectiveInvestmentUndertakings</b> <ClctvInvstmtUdrtkgs>	[1..1]			154
	<b>Aggregate</b> <Aggt>	[1..1]			154
	<b>Settled</b> <Sttld>	[1..1]			155
	<b>Volume</b> <Vol>	[1..1]	Quantity		155
	<b>Value</b> <Val>	[1..1]	Quantity		155
	<b>Failed</b> <Faild>	[1..1]			156
	<b>Volume</b> <Vol>	[1..1]	Quantity		156
	<b>Value</b> <Val>	[1..1]	Quantity		156
	<b>Total</b> <Ttl>	[1..1]			156
	<b>Volume</b> <Vol>	[1..1]	Quantity		157



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Value</b> <Val>	[1..1]	Quantity		157
	<b>FailedRate</b> <FaildRate>	[1..1]			157
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		157
	<b>Value</b> <Val>	[1..1]	Rate		158
	<b>MoneyMarketInstrument</b> <MnyMktInstrm>	[1..1]			158
	<b>Aggregate</b> <Aggt>	[1..1]			158
	<b>Settled</b> <Sttld>	[1..1]			159
	<b>Volume</b> <Vol>	[1..1]	Quantity		159
	<b>Value</b> <Val>	[1..1]	Quantity		159
	<b>Failed</b> <Faild>	[1..1]			160
	<b>Volume</b> <Vol>	[1..1]	Quantity		160
	<b>Value</b> <Val>	[1..1]	Quantity		160
	<b>Total</b> <Ttl>	[1..1]			160
	<b>Volume</b> <Vol>	[1..1]	Quantity		161
	<b>Value</b> <Val>	[1..1]	Quantity		161
	<b>FailedRate</b> <FaildRate>	[1..1]			161
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		161
	<b>Value</b> <Val>	[1..1]	Rate		162
	<b>EmissionAllowance</b> <EmssnAllwnc>	[1..1]			162
	<b>Aggregate</b> <Aggt>	[1..1]			162
	<b>Settled</b> <Sttld>	[1..1]			163
	<b>Volume</b> <Vol>	[1..1]	Quantity		163
	<b>Value</b> <Val>	[1..1]	Quantity		163
	<b>Failed</b> <Faild>	[1..1]			164
	<b>Volume</b> <Vol>	[1..1]	Quantity		164
	<b>Value</b> <Val>	[1..1]	Quantity		164
	<b>Total</b> <Ttl>	[1..1]			164
	<b>Volume</b> <Vol>	[1..1]	Quantity		165
	<b>Value</b> <Val>	[1..1]	Quantity		165
	<b>FailedRate</b> <FaildRate>	[1..1]			165
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		165

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Value</b> <Val>	[1..1]	Rate		166
	<b>OtherFinancialInstruments</b> <OthrFinInstrms>	[1..1]			166
	<b>Aggregate</b> <Aggt>	[1..1]			166
	<b>Settled</b> <Sttld>	[1..1]			167
	<b>Volume</b> <Vol>	[1..1]	Quantity		167
	<b>Value</b> <Val>	[1..1]	Quantity		167
	<b>Failed</b> <Faild>	[1..1]			168
	<b>Volume</b> <Vol>	[1..1]	Quantity		168
	<b>Value</b> <Val>	[1..1]	Quantity		168
	<b>Total</b> <Ttl>	[1..1]			168
	<b>Volume</b> <Vol>	[1..1]	Quantity		169
	<b>Value</b> <Val>	[1..1]	Quantity		169
	<b>FailedRate</b> <FaildRate>	[1..1]			169
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		169
	<b>Value</b> <Val>	[1..1]	Rate		170
	<b>TransactionType</b> <TxTp>	[1..1]			170
	<b>SecuritiesBuyOrSell</b> <ScitiesBuyOrSell>	[1..1]			173
	<b>Aggregate</b> <Aggt>	[1..1]			173
	<b>Settled</b> <Sttld>	[1..1]			174
	<b>Volume</b> <Vol>	[1..1]	Quantity		174
	<b>Value</b> <Val>	[1..1]	Quantity		174
	<b>Failed</b> <Faild>	[1..1]			175
	<b>Volume</b> <Vol>	[1..1]	Quantity		175
	<b>Value</b> <Val>	[1..1]	Quantity		175
	<b>Total</b> <Ttl>	[1..1]			175
	<b>Volume</b> <Vol>	[1..1]	Quantity		176
	<b>Value</b> <Val>	[1..1]	Quantity		176
	<b>FailedRate</b> <FaildRate>	[1..1]			176
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		176
	<b>Value</b> <Val>	[1..1]	Rate		177
	<b>CollateralManagementOperation</b> <CollMgmtOpr>	[1..1]			177

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			177
	<b>Settled</b> <Sttld>	[1..1]			178
	<b>Volume</b> <Vol>	[1..1]	Quantity		178
	<b>Value</b> <Val>	[1..1]	Quantity		178
	<b>Failed</b> <Faild>	[1..1]			179
	<b>Volume</b> <Vol>	[1..1]	Quantity		179
	<b>Value</b> <Val>	[1..1]	Quantity		179
	<b>Total</b> <Ttl>	[1..1]			179
	<b>Volume</b> <Vol>	[1..1]	Quantity		180
	<b>Value</b> <Val>	[1..1]	Quantity		180
	<b>FailedRate</b> <FaildRate>	[1..1]			180
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		180
	<b>Value</b> <Val>	[1..1]	Rate		181
	<b>SecuritiesLendingOrBorrowing</b> <SctiesLndgOrBrrwg>	[1..1]			181
	<b>Aggregate</b> <Aggt>	[1..1]			181
	<b>Settled</b> <Sttld>	[1..1]			182
	<b>Volume</b> <Vol>	[1..1]	Quantity		182
	<b>Value</b> <Val>	[1..1]	Quantity		182
	<b>Failed</b> <Faild>	[1..1]			183
	<b>Volume</b> <Vol>	[1..1]	Quantity		183
	<b>Value</b> <Val>	[1..1]	Quantity		183
	<b>Total</b> <Ttl>	[1..1]			183
	<b>Volume</b> <Vol>	[1..1]	Quantity		184
	<b>Value</b> <Val>	[1..1]	Quantity		184
	<b>FailedRate</b> <FaildRate>	[1..1]			184
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		184
	<b>Value</b> <Val>	[1..1]	Rate		185
	<b>RepurchaseAgreement</b> <RpAgrmt>	[1..1]			185
	<b>Aggregate</b> <Aggt>	[1..1]			185
	<b>Settled</b> <Sttld>	[1..1]			186
	<b>Volume</b> <Vol>	[1..1]	Quantity		186

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Value</b> <Val>	[1..1]	Quantity		186
	<b>Failed</b> <Faild>	[1..1]			187
	<b>Volume</b> <Vol>	[1..1]	Quantity		187
	<b>Value</b> <Val>	[1..1]	Quantity		187
	<b>Total</b> <Ttl>	[1..1]			187
	<b>Volume</b> <Vol>	[1..1]	Quantity		188
	<b>Value</b> <Val>	[1..1]	Quantity		188
	<b>FailedRate</b> <FaildRate>	[1..1]			188
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		188
	<b>Value</b> <Val>	[1..1]	Rate		189
	<b>OtherTransactions</b> <OthrTx>	[1..1]			189
	<b>Aggregate</b> <Aggt>	[1..1]			189
	<b>Settled</b> <Sttld>	[1..1]			190
	<b>Volume</b> <Vol>	[1..1]	Quantity		190
	<b>Value</b> <Val>	[1..1]	Quantity		190
	<b>Failed</b> <Faild>	[1..1]			191
	<b>Volume</b> <Vol>	[1..1]	Quantity		191
	<b>Value</b> <Val>	[1..1]	Quantity		191
	<b>Total</b> <Ttl>	[1..1]			191
	<b>Volume</b> <Vol>	[1..1]	Quantity		192
	<b>Value</b> <Val>	[1..1]	Quantity		192
	<b>FailedRate</b> <FaildRate>	[1..1]			192
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		192
	<b>Value</b> <Val>	[1..1]	Rate		193
	<b>ClientType</b> <ClntTp>	[1..1]			193
	<b>Professional</b> <Prfssnl>	[1..1]			194
	<b>Aggregate</b> <Aggt>	[1..1]			195
	<b>Settled</b> <Sttld>	[1..1]			196
	<b>Volume</b> <Vol>	[1..1]	Quantity		196
	<b>Value</b> <Val>	[1..1]	Quantity		196
	<b>Failed</b> <Faild>	[1..1]			196

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		197
	<b>Value</b> <Val>	[1..1]	Quantity		197
	<b>Total</b> <Ttl>	[1..1]			197
	<b>Volume</b> <Vol>	[1..1]	Quantity		197
	<b>Value</b> <Val>	[1..1]	Quantity		198
	<b>FailedRate</b> <FaildRate>	[1..1]			198
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		198
	<b>Value</b> <Val>	[1..1]	Rate		198
	<b>Retail</b> <Rtl>	[1..1]			198
	<b>Aggregate</b> <Aggt>	[1..1]			199
	<b>Settled</b> <Sttld>	[1..1]			199
	<b>Volume</b> <Vol>	[1..1]	Quantity		200
	<b>Value</b> <Val>	[1..1]	Quantity		200
	<b>Failed</b> <Faild>	[1..1]			200
	<b>Volume</b> <Vol>	[1..1]	Quantity		200
	<b>Value</b> <Val>	[1..1]	Quantity		201
	<b>Total</b> <Ttl>	[1..1]			201
	<b>Volume</b> <Vol>	[1..1]	Quantity		201
	<b>Value</b> <Val>	[1..1]	Quantity		201
	<b>FailedRate</b> <FaildRate>	[1..1]			202
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		202
	<b>Value</b> <Val>	[1..1]	Rate		202
	<b>TotalCashTransfer</b> <TtlCshTrf>	[1..1]			202
	<b>Aggregate</b> <Aggt>	[1..1]			203
	<b>Settled</b> <Sttld>	[1..1]			203
	<b>Volume</b> <Vol>	[1..1]	Quantity		204
	<b>Value</b> <Val>	[1..1]	Quantity		204
	<b>Failed</b> <Faild>	[1..1]			204
	<b>Volume</b> <Vol>	[1..1]	Quantity		204
	<b>Value</b> <Val>	[1..1]	Quantity		205
	<b>Total</b> <Ttl>	[1..1]			205

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		205
	<b>Value</b> <Val>	[1..1]	Quantity		205
	<b>FailedRate</b> <FaildRate>	[1..1]			206
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		206
	<b>Value</b> <Val>	[1..1]	Rate		206
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C3	206

## 2.3 Constraints

### C1 ActiveCurrency

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

### C2 Country

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

### C3 SupplementaryDataRule

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

## 2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 2.4.1 ReportHeader <RptHdr>

*Presence:* [1..1]

*Definition:* Specifies parameters of the report.

**ReportHeader <RptHdr>** contains the following **SettlementInternaliserReportHeader1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CreationDateTime</b> <CreDtTm>	[1..1]	DateTime		22
	<b>ReportingDate</b> <RptgDt>	[1..1]	Date		23
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	23
	<b>ReportStatus</b> <RptSts>	[1..1]	CodeSet		23

#### 2.4.1.1 CreationDateTime <CreDtTm>

*Presence:* [1..1]

*Definition:* Provides the reporting timestamp, when the report was submitted from the Settlement Internaliser to the Competent Authority.

*Datatype:* "ISODateTime" on page 210

#### 2.4.1.2 ReportingDate <RptgDt>

*Presence:* [1..1]

*Definition:* Last day of the reporting period.

*Datatype:* "ISODate" on page 209

#### 2.4.1.3 Currency <Ccy>

*Presence:* [1..1]

*Definition:* Specifies the currency of the reported transactions.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 208

##### Constraints

- **ActiveCurrency**

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

#### 2.4.1.4 ReportStatus <RptSts>

*Presence:* [1..1]

*Definition:* Provides the status of the report.

*Datatype:* "TransactionOperationType4Code" on page 209

CodeName	Name	Definition
NEWT	NewTransaction	Transaction is a new transaction.
AMND	Amendment	Transaction amends a previously sent transaction.
CANC	Cancellation	Transaction requests the deletion/cancellation of a previously sent transaction.

### 2.4.2 SettlementInternaliser <SttlmIntlr>

*Presence:* [1..1]

*Definition:* Identifies the settlement internaliser for which data is reported.

**SettlementInternaliser <SttlmIntlr>** contains the following **SettlementInternaliser1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]			32
	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		33
	<b>ResponsiblePerson</b> <RspnsblPrsn>	[1..1]			33
	<b>Name</b> <Nm>	[1..1]	Text		33
	<b>PhoneNumber</b> <PhneNb>	[1..1]	Text		33
	<b>EmailAddress</b> <EmailAdr>	[1..1]	Text		33
	<b>Function</b> <Fctn>	[1..1]	Text		33
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C2	33
	<b>BranchIdentification</b> <BrnchId>	[0..1]	Text		34
	<b>OverallTotal</b> <OvrllTtl>	[1..1]			34
	<b>Aggregate</b> <Aggt>	[1..1]			35
	<b>Settled</b> <Sttld>	[1..1]			35
	<b>Volume</b> <Vol>	[1..1]	Quantity		35
	<b>Value</b> <Val>	[1..1]	Quantity		36
	<b>Failed</b> <Faild>	[1..1]			36
	<b>Volume</b> <Vol>	[1..1]	Quantity		36
	<b>Value</b> <Val>	[1..1]	Quantity		36
	<b>Total</b> <Ttl>	[1..1]			37
	<b>Volume</b> <Vol>	[1..1]	Quantity		37
	<b>Value</b> <Val>	[1..1]	Quantity		37
	<b>FailedRate</b> <FaildRate>	[1..1]			37
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		38
	<b>Value</b> <Val>	[1..1]	Rate		38
	<b>FinancialInstrument</b> <FinInstrm>	[1..1]			38
	<b>Equity</b> <Eqty>	[1..1]			43
	<b>Aggregate</b> <Aggt>	[1..1]			43
	<b>Settled</b> <Sttld>	[1..1]			44
	<b>Volume</b> <Vol>	[1..1]	Quantity		44
	<b>Value</b> <Val>	[1..1]	Quantity		44
	<b>Failed</b> <Faild>	[1..1]			45
	<b>Volume</b> <Vol>	[1..1]	Quantity		45



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Value</b> <Val>	[1..1]	Quantity		45
	<b>Total</b> <Ttl>	[1..1]			45
	<b>Volume</b> <Vol>	[1..1]	Quantity		46
	<b>Value</b> <Val>	[1..1]	Quantity		46
	<b>FailedRate</b> <FaildRate>	[1..1]			46
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		46
	<b>Value</b> <Val>	[1..1]	Rate		47
	<b>SovereignDebt</b> <SvrnDebt>	[1..1]			47
	<b>Aggregate</b> <Aggt>	[1..1]			47
	<b>Settled</b> <Sttld>	[1..1]			48
	<b>Volume</b> <Vol>	[1..1]	Quantity		48
	<b>Value</b> <Val>	[1..1]	Quantity		48
	<b>Failed</b> <Faild>	[1..1]			49
	<b>Volume</b> <Vol>	[1..1]	Quantity		49
	<b>Value</b> <Val>	[1..1]	Quantity		49
	<b>Total</b> <Ttl>	[1..1]			49
	<b>Volume</b> <Vol>	[1..1]	Quantity		50
	<b>Value</b> <Val>	[1..1]	Quantity		50
	<b>FailedRate</b> <FaildRate>	[1..1]			50
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		50
	<b>Value</b> <Val>	[1..1]	Rate		51
	<b>Bond</b> <Bd>	[1..1]			51
	<b>Aggregate</b> <Aggt>	[1..1]			51
	<b>Settled</b> <Sttld>	[1..1]			52
	<b>Volume</b> <Vol>	[1..1]	Quantity		52
	<b>Value</b> <Val>	[1..1]	Quantity		52
	<b>Failed</b> <Faild>	[1..1]			53
	<b>Volume</b> <Vol>	[1..1]	Quantity		53
	<b>Value</b> <Val>	[1..1]	Quantity		53
	<b>Total</b> <Ttl>	[1..1]			53
	<b>Volume</b> <Vol>	[1..1]	Quantity		54

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Value</b> <Val>	[1..1]	Quantity		54
	<b>FailedRate</b> <FaildRate>	[1..1]			54
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		54
	<b>Value</b> <Val>	[1..1]	Rate		55
	<b>OtherTransferableSecurities</b> <OthrTrfblScies>	[1..1]			55
	<b>Aggregate</b> <Aggt>	[1..1]			55
	<b>Settled</b> <Sttld>	[1..1]			56
	<b>Volume</b> <Vol>	[1..1]	Quantity		56
	<b>Value</b> <Val>	[1..1]	Quantity		56
	<b>Failed</b> <Faild>	[1..1]			57
	<b>Volume</b> <Vol>	[1..1]	Quantity		57
	<b>Value</b> <Val>	[1..1]	Quantity		57
	<b>Total</b> <Ttl>	[1..1]			57
	<b>Volume</b> <Vol>	[1..1]	Quantity		58
	<b>Value</b> <Val>	[1..1]	Quantity		58
	<b>FailedRate</b> <FaildRate>	[1..1]			58
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		58
	<b>Value</b> <Val>	[1..1]	Rate		59
	<b>ExchangeTradingFunds</b> <XchgTradgFnds>	[1..1]			59
	<b>Aggregate</b> <Aggt>	[1..1]			59
	<b>Settled</b> <Sttld>	[1..1]			60
	<b>Volume</b> <Vol>	[1..1]	Quantity		60
	<b>Value</b> <Val>	[1..1]	Quantity		60
	<b>Failed</b> <Faild>	[1..1]			61
	<b>Volume</b> <Vol>	[1..1]	Quantity		61
	<b>Value</b> <Val>	[1..1]	Quantity		61
	<b>Total</b> <Ttl>	[1..1]			61
	<b>Volume</b> <Vol>	[1..1]	Quantity		62
	<b>Value</b> <Val>	[1..1]	Quantity		62
	<b>FailedRate</b> <FaildRate>	[1..1]			62
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		62

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Value</b> <Val>	[1..1]	Rate		63
	<b>CollectiveInvestmentUndertakings</b> <ClctvlnvstmtUdrtkgs>	[1..1]			63
	<b>Aggregate</b> <Aggt>	[1..1]			63
	<b>Settled</b> <Sttld>	[1..1]			64
	<b>Volume</b> <Vol>	[1..1]	Quantity		64
	<b>Value</b> <Val>	[1..1]	Quantity		64
	<b>Failed</b> <Faild>	[1..1]			65
	<b>Volume</b> <Vol>	[1..1]	Quantity		65
	<b>Value</b> <Val>	[1..1]	Quantity		65
	<b>Total</b> <Ttl>	[1..1]			65
	<b>Volume</b> <Vol>	[1..1]	Quantity		66
	<b>Value</b> <Val>	[1..1]	Quantity		66
	<b>FailedRate</b> <FaildRate>	[1..1]			66
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		66
	<b>Value</b> <Val>	[1..1]	Rate		67
	<b>MoneyMarketInstrument</b> <MnyMktInstrm>	[1..1]			67
	<b>Aggregate</b> <Aggt>	[1..1]			67
	<b>Settled</b> <Sttld>	[1..1]			68
	<b>Volume</b> <Vol>	[1..1]	Quantity		68
	<b>Value</b> <Val>	[1..1]	Quantity		68
	<b>Failed</b> <Faild>	[1..1]			69
	<b>Volume</b> <Vol>	[1..1]	Quantity		69
	<b>Value</b> <Val>	[1..1]	Quantity		69
	<b>Total</b> <Ttl>	[1..1]			69
	<b>Volume</b> <Vol>	[1..1]	Quantity		70
	<b>Value</b> <Val>	[1..1]	Quantity		70
	<b>FailedRate</b> <FaildRate>	[1..1]			70
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		70
	<b>Value</b> <Val>	[1..1]	Rate		71
	<b>EmissionAllowance</b> <EmssnAllwnc>	[1..1]			71
	<b>Aggregate</b> <Aggt>	[1..1]			71

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			72
	<b>Volume</b> <Vol>	[1..1]	Quantity		72
	<b>Value</b> <Val>	[1..1]	Quantity		72
	<b>Failed</b> <Faild>	[1..1]			73
	<b>Volume</b> <Vol>	[1..1]	Quantity		73
	<b>Value</b> <Val>	[1..1]	Quantity		73
	<b>Total</b> <Ttl>	[1..1]			73
	<b>Volume</b> <Vol>	[1..1]	Quantity		74
	<b>Value</b> <Val>	[1..1]	Quantity		74
	<b>FailedRate</b> <FaildRate>	[1..1]			74
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		74
	<b>Value</b> <Val>	[1..1]	Rate		75
	<b>OtherFinancialInstruments</b> <OthrFinInstrms>	[1..1]			75
	<b>Aggregate</b> <Aggt>	[1..1]			75
	<b>Settled</b> <Sttld>	[1..1]			76
	<b>Volume</b> <Vol>	[1..1]	Quantity		76
	<b>Value</b> <Val>	[1..1]	Quantity		76
	<b>Failed</b> <Faild>	[1..1]			77
	<b>Volume</b> <Vol>	[1..1]	Quantity		77
	<b>Value</b> <Val>	[1..1]	Quantity		77
	<b>Total</b> <Ttl>	[1..1]			77
	<b>Volume</b> <Vol>	[1..1]	Quantity		78
	<b>Value</b> <Val>	[1..1]	Quantity		78
	<b>FailedRate</b> <FaildRate>	[1..1]			78
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		78
	<b>Value</b> <Val>	[1..1]	Rate		79
	<b>TransactionType</b> <TxTp>	[1..1]			79
	<b>SecuritiesBuyOrSell</b> <SctiesBuyOrSell>	[1..1]			82
	<b>Aggregate</b> <Aggt>	[1..1]			82
	<b>Settled</b> <Sttld>	[1..1]			83
	<b>Volume</b> <Vol>	[1..1]	Quantity		83

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Value</b> <Val>	[1..1]	Quantity		83
	<b>Failed</b> <Faild>	[1..1]			84
	<b>Volume</b> <Vol>	[1..1]	Quantity		84
	<b>Value</b> <Val>	[1..1]	Quantity		84
	<b>Total</b> <Ttl>	[1..1]			84
	<b>Volume</b> <Vol>	[1..1]	Quantity		85
	<b>Value</b> <Val>	[1..1]	Quantity		85
	<b>FailedRate</b> <FaildRate>	[1..1]			85
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		85
	<b>Value</b> <Val>	[1..1]	Rate		86
	<b>CollateralManagementOperation</b> <CollMgmtOpr>	[1..1]			86
	<b>Aggregate</b> <Aggt>	[1..1]			86
	<b>Settled</b> <Sttld>	[1..1]			87
	<b>Volume</b> <Vol>	[1..1]	Quantity		87
	<b>Value</b> <Val>	[1..1]	Quantity		87
	<b>Failed</b> <Faild>	[1..1]			88
	<b>Volume</b> <Vol>	[1..1]	Quantity		88
	<b>Value</b> <Val>	[1..1]	Quantity		88
	<b>Total</b> <Ttl>	[1..1]			88
	<b>Volume</b> <Vol>	[1..1]	Quantity		89
	<b>Value</b> <Val>	[1..1]	Quantity		89
	<b>FailedRate</b> <FaildRate>	[1..1]			89
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		89
	<b>Value</b> <Val>	[1..1]	Rate		90
	<b>SecuritiesLendingOrBorrowing</b> <SctiesLndgOrBrrwg>	[1..1]			90
	<b>Aggregate</b> <Aggt>	[1..1]			90
	<b>Settled</b> <Sttld>	[1..1]			91
	<b>Volume</b> <Vol>	[1..1]	Quantity		91
	<b>Value</b> <Val>	[1..1]	Quantity		91
	<b>Failed</b> <Faild>	[1..1]			92
	<b>Volume</b> <Vol>	[1..1]	Quantity		92

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Value</b> <Val>	[1..1]	Quantity		92
	<b>Total</b> <Ttl>	[1..1]			92
	<b>Volume</b> <Vol>	[1..1]	Quantity		93
	<b>Value</b> <Val>	[1..1]	Quantity		93
	<b>FailedRate</b> <FaildRate>	[1..1]			93
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		93
	<b>Value</b> <Val>	[1..1]	Rate		94
	<b>RepurchaseAgreement</b> <RpAgrmt>	[1..1]			94
	<b>Aggregate</b> <Aggt>	[1..1]			94
	<b>Settled</b> <Sttld>	[1..1]			95
	<b>Volume</b> <Vol>	[1..1]	Quantity		95
	<b>Value</b> <Val>	[1..1]	Quantity		95
	<b>Failed</b> <Faild>	[1..1]			96
	<b>Volume</b> <Vol>	[1..1]	Quantity		96
	<b>Value</b> <Val>	[1..1]	Quantity		96
	<b>Total</b> <Ttl>	[1..1]			96
	<b>Volume</b> <Vol>	[1..1]	Quantity		97
	<b>Value</b> <Val>	[1..1]	Quantity		97
	<b>FailedRate</b> <FaildRate>	[1..1]			97
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		97
	<b>Value</b> <Val>	[1..1]	Rate		98
	<b>OtherTransactions</b> <OthrTxs>	[1..1]			98
	<b>Aggregate</b> <Aggt>	[1..1]			98
	<b>Settled</b> <Sttld>	[1..1]			99
	<b>Volume</b> <Vol>	[1..1]	Quantity		99
	<b>Value</b> <Val>	[1..1]	Quantity		99
	<b>Failed</b> <Faild>	[1..1]			100
	<b>Volume</b> <Vol>	[1..1]	Quantity		100
	<b>Value</b> <Val>	[1..1]	Quantity		100
	<b>Total</b> <Ttl>	[1..1]			100
	<b>Volume</b> <Vol>	[1..1]	Quantity		101

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Value</b> <Val>	[1..1]	Quantity		101
	<b>FailedRate</b> <FaildRate>	[1..1]			101
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		101
	<b>Value</b> <Val>	[1..1]	Rate		102
	<b>ClientType</b> <CIntTp>	[1..1]			102
	<b>Professional</b> <Prfssnl>	[1..1]			103
	<b>Aggregate</b> <Aggt>	[1..1]			104
	<b>Settled</b> <Sttld>	[1..1]			105
	<b>Volume</b> <Vol>	[1..1]	Quantity		105
	<b>Value</b> <Val>	[1..1]	Quantity		105
	<b>Failed</b> <Faild>	[1..1]			105
	<b>Volume</b> <Vol>	[1..1]	Quantity		106
	<b>Value</b> <Val>	[1..1]	Quantity		106
	<b>Total</b> <Ttl>	[1..1]			106
	<b>Volume</b> <Vol>	[1..1]	Quantity		106
	<b>Value</b> <Val>	[1..1]	Quantity		107
	<b>FailedRate</b> <FaildRate>	[1..1]			107
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		107
	<b>Value</b> <Val>	[1..1]	Rate		107
	<b>Retail</b> <Rtl>	[1..1]			107
	<b>Aggregate</b> <Aggt>	[1..1]			108
	<b>Settled</b> <Sttld>	[1..1]			108
	<b>Volume</b> <Vol>	[1..1]	Quantity		109
	<b>Value</b> <Val>	[1..1]	Quantity		109
	<b>Failed</b> <Faild>	[1..1]			109
	<b>Volume</b> <Vol>	[1..1]	Quantity		109
	<b>Value</b> <Val>	[1..1]	Quantity		110
	<b>Total</b> <Ttl>	[1..1]			110
	<b>Volume</b> <Vol>	[1..1]	Quantity		110
	<b>Value</b> <Val>	[1..1]	Quantity		110
	<b>FailedRate</b> <FaildRate>	[1..1]			111

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		111
	<b>Value</b> <Val>	[1..1]	Rate		111
	<b>TotalCashTransfer</b> <TtlCshTrf>	[1..1]			111
	<b>Aggregate</b> <Aggt>	[1..1]			112
	<b>Settled</b> <Sttld>	[1..1]			112
	<b>Volume</b> <Vol>	[1..1]	Quantity		113
	<b>Value</b> <Val>	[1..1]	Quantity		113
	<b>Failed</b> <Faild>	[1..1]			113
	<b>Volume</b> <Vol>	[1..1]	Quantity		113
	<b>Value</b> <Val>	[1..1]	Quantity		114
	<b>Total</b> <Ttl>	[1..1]			114
	<b>Volume</b> <Vol>	[1..1]	Quantity		114
	<b>Value</b> <Val>	[1..1]	Quantity		114
	<b>FailedRate</b> <FaildRate>	[1..1]			115
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		115
	<b>Value</b> <Val>	[1..1]	Rate		115

### 2.4.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identifies the submitting entity and settlement Internaliser of the report.

**Identification <Id>** contains the following **SettlementInternaliserIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		33
	<b>ResponsiblePerson</b> <RspnsblPrsn>	[1..1]			33
	<b>Name</b> <Nm>	[1..1]	Text		33
	<b>PhoneNumber</b> <PhneNb>	[1..1]	Text		33
	<b>EmailAddress</b> <EmailAdr>	[1..1]	Text		33
	<b>Function</b> <Fctn>	[1..1]	Text		33
	<b>Country</b> <Ctry>	[1..1]	CodeSet	C2	33
	<b>BranchIdentification</b> <BrnchId>	[0..1]	Text		34



**2.4.2.1.1 LEI <LEI>***Presence:* [1..1]*Definition:* Identification code of the settlement internaliser; Legal Entity Identifier (LEI) is a code allocated to a party as described in ISO 17442 'Financial Services - Legal Entity Identifier (LEI)'.*Datatype:* "LEIIdentifier" on page 210**2.4.2.1.2 ResponsiblePerson <RspnsblPrsn>***Presence:* [1..1]*Definition:* Identification of the liaison at the Settlement Internaliser.**ResponsiblePerson <RspnsblPrsn>** contains the following **ContactDetails4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		33
	<b>PhoneNumber</b> <PhneNb>	[1..1]	Text		33
	<b>EmailAddress</b> <EmailAdr>	[1..1]	Text		33
	<b>Function</b> <Fctn>	[1..1]	Text		33

**2.4.2.1.2.1 Name <Nm>***Presence:* [1..1]*Definition:* Name of the liaison at the Settlement Internaliser.*Datatype:* "Max140Text" on page 211**2.4.2.1.2.2 PhoneNumber <PhneNb>***Presence:* [1..1]*Definition:* Phone number of the liaison at the Settlement Internaliser.*Datatype:* "PhoneNumber" on page 212**2.4.2.1.2.3 EmailAddress <EmailAdr>***Presence:* [1..1]*Definition:* Electronic mail (e-mail) address of the liaison at the Settlement Internaliser.*Datatype:* "Max2048Text" on page 211**2.4.2.1.2.4 Function <Fctn>***Presence:* [1..1]*Definition:* Function of the liaison at the Settlement Internaliser.*Datatype:* "Max140Text" on page 211**2.4.2.1.3 Country <Ctry>***Presence:* [1..1]*Definition:* Identifies the country code of the place of establishment of the Settlement Internaliser (i.e. head-office), relating to the data that the report concerns, using ISO 3166 2-character code.

*Impacted by:* C2 "Country"

*Datatype:* "CountryCode" on page 209

#### Constraints

- **Country**

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

#### 2.4.2.1.4 BranchIdentification <BrnchId>

*Presence:* [0..1]

*Definition:* Identifies the code of the place of operation of the settlement internaliser (that is the branch), relating to the data that the report concerns.

*Datatype:* "Exact2UpperCaseAlphaText" on page 211

#### 2.4.2.2 OverallTotal <OvrllTtl>

*Presence:* [1..1]

*Definition:* Overall aggregated total value and volume of

- settled and failed and total of internalised settlement instructions, and

- failed rate of internalised settlement instructions

performed during the period covered by the report, for all financial instruments, types of transactions, types of clients and cash transfers.

**OverallTotal <OvrllTtl>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			35
	<b>Settled</b> <Sttld>	[1..1]			35
	<b>Volume</b> <Vol>	[1..1]	Quantity		35
	<b>Value</b> <Val>	[1..1]	Quantity		36
	<b>Failed</b> <Faild>	[1..1]			36
	<b>Volume</b> <Vol>	[1..1]	Quantity		36
	<b>Value</b> <Val>	[1..1]	Quantity		36
	<b>Total</b> <Ttl>	[1..1]			37
	<b>Volume</b> <Vol>	[1..1]	Quantity		37
	<b>Value</b> <Val>	[1..1]	Quantity		37
	<b>FailedRate</b> <FaildRate>	[1..1]			37
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		38
	<b>Value</b> <Val>	[1..1]	Rate		38

#### 2.4.2.2.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			35
	<b>Volume</b> <Vol>	[1..1]	Quantity		35
	<b>Value</b> <Val>	[1..1]	Quantity		36
	<b>Failed</b> <Faild>	[1..1]			36
	<b>Volume</b> <Vol>	[1..1]	Quantity		36
	<b>Value</b> <Val>	[1..1]	Quantity		36
	<b>Total</b> <Ttl>	[1..1]			37
	<b>Volume</b> <Vol>	[1..1]	Quantity		37
	<b>Value</b> <Val>	[1..1]	Quantity		37

##### 2.4.2.2.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		35
	<b>Value</b> <Val>	[1..1]	Quantity		36

##### 2.4.2.2.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

**2.4.2.2.1.1.2 Value <Val>***Presence:* [1..1]*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210**2.4.2.2.1.2 Failed <Failed>***Presence:* [1..1]*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		36
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		36

**2.4.2.2.1.2.1 Volume <Vol>***Presence:* [1..1]*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211**2.4.2.2.1.2.2 Value <Val>***Presence:* [1..1]*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

**2.4.2.2.1.3 Total <Ttl>***Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		37
	<b>Value</b> <Val>	[1..1]	Quantity		37

**2.4.2.2.1.3.1 Volume <Vol>***Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

**2.4.2.2.1.3.2 Value <Val>***Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

**2.4.2.2.2 FailedRate <FaillRate>***Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		38
	<b>Value</b> <Val>	[1..1]	Rate		38

**2.4.2.2.1 VolumePercentage <VolPctg>**

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

**2.4.2.2.2 Value <Val>**

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

**2.4.2.3 FinancialInstrument <FinInstrm>**

*Presence:* [1..1]

*Definition:* Classification of a financial instrument according to the categories defined in the relevant legislation.

**FinancialInstrument <FinInstrm>** contains the following  
**SettlementInternaliserFinancialInstrument1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Equity &lt;Eqty&gt;</b>	[1..1]			43
	<b>Aggregate &lt;Aggt&gt;</b>	[1..1]			43
	<b>Settled &lt;Sttld&gt;</b>	[1..1]			44
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		44
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		44
	<b>Failed &lt;Faild&gt;</b>	[1..1]			45
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		45
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		45
	<b>Total &lt;Ttl&gt;</b>	[1..1]			45
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		46
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		46
	<b>FailedRate &lt;FaildRate&gt;</b>	[1..1]			46
	<b>VolumePercentage &lt;VolPctg&gt;</b>	[1..1]	Rate		46
	<b>Value &lt;Val&gt;</b>	[1..1]	Rate		47
	<b>SovereignDebt &lt;SvrnDebt&gt;</b>	[1..1]			47
	<b>Aggregate &lt;Aggt&gt;</b>	[1..1]			47
	<b>Settled &lt;Sttld&gt;</b>	[1..1]			48
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		48
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		48
	<b>Failed &lt;Faild&gt;</b>	[1..1]			49
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		49
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		49
	<b>Total &lt;Ttl&gt;</b>	[1..1]			49
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		50
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		50
	<b>FailedRate &lt;FaildRate&gt;</b>	[1..1]			50
	<b>VolumePercentage &lt;VolPctg&gt;</b>	[1..1]	Rate		50
	<b>Value &lt;Val&gt;</b>	[1..1]	Rate		51
	<b>Bond &lt;Bd&gt;</b>	[1..1]			51
	<b>Aggregate &lt;Aggt&gt;</b>	[1..1]			51

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			52
	<b>Volume</b> <Vol>	[1..1]	Quantity		52
	<b>Value</b> <Val>	[1..1]	Quantity		52
	<b>Failed</b> <Faild>	[1..1]			53
	<b>Volume</b> <Vol>	[1..1]	Quantity		53
	<b>Value</b> <Val>	[1..1]	Quantity		53
	<b>Total</b> <Ttl>	[1..1]			53
	<b>Volume</b> <Vol>	[1..1]	Quantity		54
	<b>Value</b> <Val>	[1..1]	Quantity		54
	<b>FailedRate</b> <FaildRate>	[1..1]			54
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		54
	<b>Value</b> <Val>	[1..1]	Rate		55
	<b>OtherTransferableSecurities</b> <OthrTrfblScties>	[1..1]			55
	<b>Aggregate</b> <Aggt>	[1..1]			55
	<b>Settled</b> <Sttld>	[1..1]			56
	<b>Volume</b> <Vol>	[1..1]	Quantity		56
	<b>Value</b> <Val>	[1..1]	Quantity		56
	<b>Failed</b> <Faild>	[1..1]			57
	<b>Volume</b> <Vol>	[1..1]	Quantity		57
	<b>Value</b> <Val>	[1..1]	Quantity		57
	<b>Total</b> <Ttl>	[1..1]			57
	<b>Volume</b> <Vol>	[1..1]	Quantity		58
	<b>Value</b> <Val>	[1..1]	Quantity		58
	<b>FailedRate</b> <FaildRate>	[1..1]			58
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		58
	<b>Value</b> <Val>	[1..1]	Rate		59
	<b>ExchangeTradingFunds</b> <XchgTradgFnds>	[1..1]			59
	<b>Aggregate</b> <Aggt>	[1..1]			59
	<b>Settled</b> <Sttld>	[1..1]			60
	<b>Volume</b> <Vol>	[1..1]	Quantity		60
	<b>Value</b> <Val>	[1..1]	Quantity		60



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Failed</b> <Faild>	[1..1]			61
	<b>Volume</b> <Vol>	[1..1]	Quantity		61
	<b>Value</b> <Val>	[1..1]	Quantity		61
	<b>Total</b> <Ttl>	[1..1]			61
	<b>Volume</b> <Vol>	[1..1]	Quantity		62
	<b>Value</b> <Val>	[1..1]	Quantity		62
	<b>FailedRate</b> <FaildRate>	[1..1]			62
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		62
	<b>Value</b> <Val>	[1..1]	Rate		63
	<b>CollectiveInvestmentUndertakings</b> <ClctvlnvstmtUdrtkgs>	[1..1]			63
	<b>Aggregate</b> <Aggt>	[1..1]			63
	<b>Settled</b> <Sttld>	[1..1]			64
	<b>Volume</b> <Vol>	[1..1]	Quantity		64
	<b>Value</b> <Val>	[1..1]	Quantity		64
	<b>Failed</b> <Faild>	[1..1]			65
	<b>Volume</b> <Vol>	[1..1]	Quantity		65
	<b>Value</b> <Val>	[1..1]	Quantity		65
	<b>Total</b> <Ttl>	[1..1]			65
	<b>Volume</b> <Vol>	[1..1]	Quantity		66
	<b>Value</b> <Val>	[1..1]	Quantity		66
	<b>FailedRate</b> <FaildRate>	[1..1]			66
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		66
	<b>Value</b> <Val>	[1..1]	Rate		67
	<b>MoneyMarketInstrument</b> <MnyMktInstrm>	[1..1]			67
	<b>Aggregate</b> <Aggt>	[1..1]			67
	<b>Settled</b> <Sttld>	[1..1]			68
	<b>Volume</b> <Vol>	[1..1]	Quantity		68
	<b>Value</b> <Val>	[1..1]	Quantity		68
	<b>Failed</b> <Faild>	[1..1]			69
	<b>Volume</b> <Vol>	[1..1]	Quantity		69
	<b>Value</b> <Val>	[1..1]	Quantity		69

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Total</b> <Ttl>	[1..1]			69
	<b>Volume</b> <Vol>	[1..1]	Quantity		70
	<b>Value</b> <Val>	[1..1]	Quantity		70
	<b>FailedRate</b> <FaildRate>	[1..1]			70
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		70
	<b>Value</b> <Val>	[1..1]	Rate		71
	<b>EmissionAllowance</b> <EmssnAllwnc>	[1..1]			71
	<b>Aggregate</b> <Aggt>	[1..1]			71
	<b>Settled</b> <Sttld>	[1..1]			72
	<b>Volume</b> <Vol>	[1..1]	Quantity		72
	<b>Value</b> <Val>	[1..1]	Quantity		72
	<b>Failed</b> <Faild>	[1..1]			73
	<b>Volume</b> <Vol>	[1..1]	Quantity		73
	<b>Value</b> <Val>	[1..1]	Quantity		73
	<b>Total</b> <Ttl>	[1..1]			73
	<b>Volume</b> <Vol>	[1..1]	Quantity		74
	<b>Value</b> <Val>	[1..1]	Quantity		74
	<b>FailedRate</b> <FaildRate>	[1..1]			74
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		74
	<b>Value</b> <Val>	[1..1]	Rate		75
	<b>OtherFinancialInstruments</b> <OthrFinInstrms>	[1..1]			75
	<b>Aggregate</b> <Aggt>	[1..1]			75
	<b>Settled</b> <Sttld>	[1..1]			76
	<b>Volume</b> <Vol>	[1..1]	Quantity		76
	<b>Value</b> <Val>	[1..1]	Quantity		76
	<b>Failed</b> <Faild>	[1..1]			77
	<b>Volume</b> <Vol>	[1..1]	Quantity		77
	<b>Value</b> <Val>	[1..1]	Quantity		77
	<b>Total</b> <Ttl>	[1..1]			77
	<b>Volume</b> <Vol>	[1..1]	Quantity		78
	<b>Value</b> <Val>	[1..1]	Quantity		78

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FailedRate</b> <FaildRate>	[1..1]			78
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		78
	<b>Value</b> <Val>	[1..1]	Rate		79

#### 2.4.2.3.1 Equity <Eqty>

*Presence:* [1..1]

*Definition:* Shares in companies and other securities equivalent to shares in companies, partnerships or other entities, and depositary receipts in respect of share.

**Equity <Eqty>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			43
	<b>Settled</b> <Sttld>	[1..1]			44
	<b>Volume</b> <Vol>	[1..1]	Quantity		44
	<b>Value</b> <Val>	[1..1]	Quantity		44
	<b>Failed</b> <Faild>	[1..1]			45
	<b>Volume</b> <Vol>	[1..1]	Quantity		45
	<b>Value</b> <Val>	[1..1]	Quantity		45
	<b>Total</b> <Ttl>	[1..1]			45
	<b>Volume</b> <Vol>	[1..1]	Quantity		46
	<b>Value</b> <Val>	[1..1]	Quantity		46
	<b>FailedRate</b> <FaildRate>	[1..1]			46
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		46
	<b>Value</b> <Val>	[1..1]	Rate		47

##### 2.4.2.3.1.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			44
	<b>Volume</b> <Vol>	[1..1]	Quantity		44
	<b>Value</b> <Val>	[1..1]	Quantity		44
	<b>Failed</b> <Faild>	[1..1]			45
	<b>Volume</b> <Vol>	[1..1]	Quantity		45
	<b>Value</b> <Val>	[1..1]	Quantity		45
	<b>Total</b> <Ttl>	[1..1]			45
	<b>Volume</b> <Vol>	[1..1]	Quantity		46
	<b>Value</b> <Val>	[1..1]	Quantity		46

#### 2.4.2.3.1.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		44
	<b>Value</b> <Val>	[1..1]	Quantity		44

#### 2.4.2.3.1.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.1.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.1.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		45
	<b>Value</b> <Val>	[1..1]	Quantity		45

#### 2.4.2.3.1.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.1.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.1.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		46
	<b>Value</b> <Val>	[1..1]	Quantity		46

#### 2.4.2.3.1.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.1.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.1.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		46
	<b>Value</b> <Val>	[1..1]	Rate		47

#### 2.4.2.3.1.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.3.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.3.2 SovereignDebt <SvrnDebt>

*Presence:* [1..1]

*Definition:* Debt instrument issued by a sovereign issuer.

**SovereignDebt <SvrnDebt>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			47
	<b>Settled</b> <Sttld>	[1..1]			48
	<b>Volume</b> <Vol>	[1..1]	Quantity		48
	<b>Value</b> <Val>	[1..1]	Quantity		48
	<b>Failed</b> <Faild>	[1..1]			49
	<b>Volume</b> <Vol>	[1..1]	Quantity		49
	<b>Value</b> <Val>	[1..1]	Quantity		49
	<b>Total</b> <Ttl>	[1..1]			49
	<b>Volume</b> <Vol>	[1..1]	Quantity		50
	<b>Value</b> <Val>	[1..1]	Quantity		50
	<b>FailedRate</b> <FaildRate>	[1..1]			50
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		50
	<b>Value</b> <Val>	[1..1]	Rate		51

#### 2.4.2.3.2.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			48
	<b>Volume</b> <Vol>	[1..1]	Quantity		48
	<b>Value</b> <Val>	[1..1]	Quantity		48
	<b>Failed</b> <Faild>	[1..1]			49
	<b>Volume</b> <Vol>	[1..1]	Quantity		49
	<b>Value</b> <Val>	[1..1]	Quantity		49
	<b>Total</b> <Ttl>	[1..1]			49
	<b>Volume</b> <Vol>	[1..1]	Quantity		50
	<b>Value</b> <Val>	[1..1]	Quantity		50

#### 2.4.2.3.2.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		48
	<b>Value</b> <Val>	[1..1]	Quantity		48

#### 2.4.2.3.2.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.2.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,



- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.2.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		49
	<b>Value</b> <Val>	[1..1]	Quantity		49

#### 2.4.2.3.2.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.2.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.2.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		50
	<b>Value</b> <Val>	[1..1]	Quantity		50

#### 2.4.2.3.2.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.2.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.2.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		50
	<b>Value</b> <Val>	[1..1]	Rate		51

#### 2.4.2.3.2.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.3.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.3.3 Bond <Bd>

*Presence:* [1..1]

*Definition:* Bonds other than sovereign debt.

**Bond <Bd>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			51
	<b>Settled</b> <Sttld>	[1..1]			52
	<b>Volume</b> <Vol>	[1..1]	Quantity		52
	<b>Value</b> <Val>	[1..1]	Quantity		52
	<b>Failed</b> <Faild>	[1..1]			53
	<b>Volume</b> <Vol>	[1..1]	Quantity		53
	<b>Value</b> <Val>	[1..1]	Quantity		53
	<b>Total</b> <Ttl>	[1..1]			53
	<b>Volume</b> <Vol>	[1..1]	Quantity		54
	<b>Value</b> <Val>	[1..1]	Quantity		54
	<b>FailedRate</b> <FaildRate>	[1..1]			54
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		54
	<b>Value</b> <Val>	[1..1]	Rate		55

#### 2.4.2.3.3.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			52
	<b>Volume</b> <Vol>	[1..1]	Quantity		52
	<b>Value</b> <Val>	[1..1]	Quantity		52
	<b>Failed</b> <Faild>	[1..1]			53
	<b>Volume</b> <Vol>	[1..1]	Quantity		53
	<b>Value</b> <Val>	[1..1]	Quantity		53
	<b>Total</b> <Ttl>	[1..1]			53
	<b>Volume</b> <Vol>	[1..1]	Quantity		54
	<b>Value</b> <Val>	[1..1]	Quantity		54

#### 2.4.2.3.3.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		52
	<b>Value</b> <Val>	[1..1]	Quantity		52

#### 2.4.2.3.3.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.3.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.3.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		53
	<b>Value</b> <Val>	[1..1]	Quantity		53

#### 2.4.2.3.3.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.3.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.3.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		54
	<b>Value</b> <Val>	[1..1]	Quantity		54

#### 2.4.2.3.3.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.3.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.3.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		54
	<b>Value</b> <Val>	[1..1]	Rate		55

#### 2.4.2.3.3.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.3.3.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.3.4 OtherTransferableSecurities <OthrTrfblScties>

*Presence:* [1..1]

*Definition:* Securities meeting the criteria laid down in the relevant legislation.

**OtherTransferableSecurities <OthrTrfblScties>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			55
	<b>Settled</b> <Sttld>	[1..1]			56
	<b>Volume</b> <Vol>	[1..1]	Quantity		56
	<b>Value</b> <Val>	[1..1]	Quantity		56
	<b>Failed</b> <Faild>	[1..1]			57
	<b>Volume</b> <Vol>	[1..1]	Quantity		57
	<b>Value</b> <Val>	[1..1]	Quantity		57
	<b>Total</b> <Ttl>	[1..1]			57
	<b>Volume</b> <Vol>	[1..1]	Quantity		58
	<b>Value</b> <Val>	[1..1]	Quantity		58
	<b>FailedRate</b> <FaildRate>	[1..1]			58
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		58
	<b>Value</b> <Val>	[1..1]	Rate		59

#### 2.4.2.3.4.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			56
	<b>Volume</b> <Vol>	[1..1]	Quantity		56
	<b>Value</b> <Val>	[1..1]	Quantity		56
	<b>Failed</b> <Faild>	[1..1]			57
	<b>Volume</b> <Vol>	[1..1]	Quantity		57
	<b>Value</b> <Val>	[1..1]	Quantity		57
	<b>Total</b> <Ttl>	[1..1]			57
	<b>Volume</b> <Vol>	[1..1]	Quantity		58
	<b>Value</b> <Val>	[1..1]	Quantity		58

#### 2.4.2.3.4.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		56
	<b>Value</b> <Val>	[1..1]	Quantity		56

#### 2.4.2.3.4.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.4.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,



- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.4.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		57
	<b>Value</b> <Val>	[1..1]	Quantity		57

#### 2.4.2.3.4.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.4.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.4.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		58
	<b>Value</b> <Val>	[1..1]	Quantity		58

#### 2.4.2.3.4.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.4.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.4.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		58
	<b>Value</b> <Val>	[1..1]	Rate		59

#### 2.4.2.3.4.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.3.4.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.3.5 ExchangeTradingFunds <XchgTradgFnds>

*Presence:* [1..1]

*Definition:* Relates to a 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, as referred to in the relevant legislation.

**ExchangeTradingFunds <XchgTradgFnds>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			59
	<b>Settled</b> <Sttld>	[1..1]			60
	<b>Volume</b> <Vol>	[1..1]	Quantity		60
	<b>Value</b> <Val>	[1..1]	Quantity		60
	<b>Failed</b> <Faild>	[1..1]			61
	<b>Volume</b> <Vol>	[1..1]	Quantity		61
	<b>Value</b> <Val>	[1..1]	Quantity		61
	<b>Total</b> <Ttl>	[1..1]			61
	<b>Volume</b> <Vol>	[1..1]	Quantity		62
	<b>Value</b> <Val>	[1..1]	Quantity		62
	<b>FailedRate</b> <FaildRate>	[1..1]			62
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		62
	<b>Value</b> <Val>	[1..1]	Rate		63

#### 2.4.2.3.5.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			60
	<b>Volume</b> <Vol>	[1..1]	Quantity		60
	<b>Value</b> <Val>	[1..1]	Quantity		60
	<b>Failed</b> <Faild>	[1..1]			61
	<b>Volume</b> <Vol>	[1..1]	Quantity		61
	<b>Value</b> <Val>	[1..1]	Quantity		61
	<b>Total</b> <Ttl>	[1..1]			61
	<b>Volume</b> <Vol>	[1..1]	Quantity		62
	<b>Value</b> <Val>	[1..1]	Quantity		62

#### 2.4.2.3.5.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		60
	<b>Value</b> <Val>	[1..1]	Quantity		60

#### 2.4.2.3.5.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.5.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.5.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		61
	<b>Value</b> <Val>	[1..1]	Quantity		61

#### 2.4.2.3.5.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.5.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.5.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		62
	<b>Value</b> <Val>	[1..1]	Quantity		62

#### 2.4.2.3.5.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.5.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.5.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		62
	<b>Value</b> <Val>	[1..1]	Rate		63

#### 2.4.2.3.5.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.3.5.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.3.6 CollectiveInvestmentUndertakings <CllctvInvstmtUdrtkgs>

*Presence:* [1..1]

*Definition:* Units in collective investment undertakings, other than ETFs.

**CollectiveInvestmentUndertakings <CllctvInvstmtUdrtkgs>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			63
	<b>Settled</b> <Sttld>	[1..1]			64
	<b>Volume</b> <Vol>	[1..1]	Quantity		64
	<b>Value</b> <Val>	[1..1]	Quantity		64
	<b>Failed</b> <Faild>	[1..1]			65
	<b>Volume</b> <Vol>	[1..1]	Quantity		65
	<b>Value</b> <Val>	[1..1]	Quantity		65
	<b>Total</b> <Ttl>	[1..1]			65
	<b>Volume</b> <Vol>	[1..1]	Quantity		66
	<b>Value</b> <Val>	[1..1]	Quantity		66
	<b>FailedRate</b> <FaildRate>	[1..1]			66
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		66
	<b>Value</b> <Val>	[1..1]	Rate		67

#### 2.4.2.3.6.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			64
	<b>Volume</b> <Vol>	[1..1]	Quantity		64
	<b>Value</b> <Val>	[1..1]	Quantity		64
	<b>Failed</b> <Faild>	[1..1]			65
	<b>Volume</b> <Vol>	[1..1]	Quantity		65
	<b>Value</b> <Val>	[1..1]	Quantity		65
	<b>Total</b> <Ttl>	[1..1]			65
	<b>Volume</b> <Vol>	[1..1]	Quantity		66
	<b>Value</b> <Val>	[1..1]	Quantity		66

#### 2.4.2.3.6.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		64
	<b>Value</b> <Val>	[1..1]	Quantity		64

#### 2.4.2.3.6.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.6.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,



- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.6.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		65
	<b>Value</b> <Val>	[1..1]	Quantity		65

#### 2.4.2.3.6.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.6.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.6.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		66
	<b>Value</b> <Val>	[1..1]	Quantity		66

#### 2.4.2.3.6.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.6.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.6.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		66
	<b>Value</b> <Val>	[1..1]	Rate		67

#### 2.4.2.3.6.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.3.6.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.3.7 MoneyMarketInstrument <MnyMktInstrm>

*Presence:* [1..1]

*Definition:* Money market instruments other than sovereign debts.

**MoneyMarketInstrument <MnyMktInstrm>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			67
	<b>Settled</b> <Sttld>	[1..1]			68
	<b>Volume</b> <Vol>	[1..1]	Quantity		68
	<b>Value</b> <Val>	[1..1]	Quantity		68
	<b>Failed</b> <Faild>	[1..1]			69
	<b>Volume</b> <Vol>	[1..1]	Quantity		69
	<b>Value</b> <Val>	[1..1]	Quantity		69
	<b>Total</b> <Ttl>	[1..1]			69
	<b>Volume</b> <Vol>	[1..1]	Quantity		70
	<b>Value</b> <Val>	[1..1]	Quantity		70
	<b>FailedRate</b> <FaildRate>	[1..1]			70
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		70
	<b>Value</b> <Val>	[1..1]	Rate		71

#### 2.4.2.3.7.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			68
	<b>Volume</b> <Vol>	[1..1]	Quantity		68
	<b>Value</b> <Val>	[1..1]	Quantity		68
	<b>Failed</b> <Faild>	[1..1]			69
	<b>Volume</b> <Vol>	[1..1]	Quantity		69
	<b>Value</b> <Val>	[1..1]	Quantity		69
	<b>Total</b> <Ttl>	[1..1]			69
	<b>Volume</b> <Vol>	[1..1]	Quantity		70
	<b>Value</b> <Val>	[1..1]	Quantity		70

#### 2.4.2.3.7.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		68
	<b>Value</b> <Val>	[1..1]	Quantity		68

#### 2.4.2.3.7.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.7.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.7.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		69
	<b>Value</b> <Val>	[1..1]	Quantity		69

#### 2.4.2.3.7.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.7.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.7.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		70
	<b>Value</b> <Val>	[1..1]	Quantity		70

#### 2.4.2.3.7.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.7.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.7.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		70
	<b>Value</b> <Val>	[1..1]	Rate		71

#### 2.4.2.3.7.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.3.7.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.3.8 EmissionAllowance <EmssnAllwnc>

*Presence:* [1..1]

*Definition:* Relates to emission allowances which are tradable according to the relevant legislation.

**EmissionAllowance <EmssnAllwnc>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			71
	<b>Settled</b> <Sttld>	[1..1]			72
	<b>Volume</b> <Vol>	[1..1]	Quantity		72
	<b>Value</b> <Val>	[1..1]	Quantity		72
	<b>Failed</b> <Faild>	[1..1]			73
	<b>Volume</b> <Vol>	[1..1]	Quantity		73
	<b>Value</b> <Val>	[1..1]	Quantity		73
	<b>Total</b> <Ttl>	[1..1]			73
	<b>Volume</b> <Vol>	[1..1]	Quantity		74
	<b>Value</b> <Val>	[1..1]	Quantity		74
	<b>FailedRate</b> <FaildRate>	[1..1]			74
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		74
	<b>Value</b> <Val>	[1..1]	Rate		75

#### 2.4.2.3.8.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			72
	<b>Volume</b> <Vol>	[1..1]	Quantity		72
	<b>Value</b> <Val>	[1..1]	Quantity		72
	<b>Failed</b> <Faild>	[1..1]			73
	<b>Volume</b> <Vol>	[1..1]	Quantity		73
	<b>Value</b> <Val>	[1..1]	Quantity		73
	<b>Total</b> <Ttl>	[1..1]			73
	<b>Volume</b> <Vol>	[1..1]	Quantity		74
	<b>Value</b> <Val>	[1..1]	Quantity		74

#### 2.4.2.3.8.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		72
	<b>Value</b> <Val>	[1..1]	Quantity		72

#### 2.4.2.3.8.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.8.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,



- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.8.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		73
	<b>Value</b> <Val>	[1..1]	Quantity		73

#### 2.4.2.3.8.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.8.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.8.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		74
	<b>Value</b> <Val>	[1..1]	Quantity		74

#### 2.4.2.3.8.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.8.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.8.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		74
	<b>Value</b> <Val>	[1..1]	Rate		75

#### 2.4.2.3.8.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.3.8.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.3.9 OtherFinancialInstruments <OthrFinInstrms>

*Presence:* [1..1]

*Definition:* Covers any financial instruments not covered as a dedicated category.

**OtherFinancialInstruments <OthrFinInstrms>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			75
	<b>Settled</b> <Sttld>	[1..1]			76
	<b>Volume</b> <Vol>	[1..1]	Quantity		76
	<b>Value</b> <Val>	[1..1]	Quantity		76
	<b>Failed</b> <Faild>	[1..1]			77
	<b>Volume</b> <Vol>	[1..1]	Quantity		77
	<b>Value</b> <Val>	[1..1]	Quantity		77
	<b>Total</b> <Ttl>	[1..1]			77
	<b>Volume</b> <Vol>	[1..1]	Quantity		78
	<b>Value</b> <Val>	[1..1]	Quantity		78
	<b>FailedRate</b> <FaildRate>	[1..1]			78
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		78
	<b>Value</b> <Val>	[1..1]	Rate		79

#### 2.4.2.3.9.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			76
	<b>Volume</b> <Vol>	[1..1]	Quantity		76
	<b>Value</b> <Val>	[1..1]	Quantity		76
	<b>Failed</b> <Faild>	[1..1]			77
	<b>Volume</b> <Vol>	[1..1]	Quantity		77
	<b>Value</b> <Val>	[1..1]	Quantity		77
	<b>Total</b> <Ttl>	[1..1]			77
	<b>Volume</b> <Vol>	[1..1]	Quantity		78
	<b>Value</b> <Val>	[1..1]	Quantity		78

#### 2.4.2.3.9.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		76
	<b>Value</b> <Val>	[1..1]	Quantity		76

#### 2.4.2.3.9.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.9.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.9.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		77
	<b>Value</b> <Val>	[1..1]	Quantity		77

#### 2.4.2.3.9.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.9.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.9.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		78
	<b>Value</b> <Val>	[1..1]	Quantity		78

#### 2.4.2.3.9.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.3.9.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.3.9.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		78
	<b>Value</b> <Val>	[1..1]	Rate		79

#### 2.4.2.3.9.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### **2.4.2.3.9.2.2 Value <Val>**

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### **2.4.2.4 TransactionType <TxTp>**

*Presence:* [1..1]

*Definition:* Classification of securities movements according to the categories defined in the relevant legislation.

**TransactionType <TxTp>** contains the following **SettlementInternaliserTransactionType1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesBuyOrSell</b> <SctiesBuyOrSell>	[1..1]			82
	<b>Aggregate</b> <Aggt>	[1..1]			82
	<b>Settled</b> <Sttld>	[1..1]			83
	<b>Volume</b> <Vol>	[1..1]	Quantity		83
	<b>Value</b> <Val>	[1..1]	Quantity		83
	<b>Failed</b> <Faild>	[1..1]			84
	<b>Volume</b> <Vol>	[1..1]	Quantity		84
	<b>Value</b> <Val>	[1..1]	Quantity		84
	<b>Total</b> <Ttl>	[1..1]			84
	<b>Volume</b> <Vol>	[1..1]	Quantity		85
	<b>Value</b> <Val>	[1..1]	Quantity		85
	<b>FailedRate</b> <FaildRate>	[1..1]			85
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		85
	<b>Value</b> <Val>	[1..1]	Rate		86
	<b>CollateralManagementOperation</b> <CollMgmtOpr>	[1..1]			86
	<b>Aggregate</b> <Aggt>	[1..1]			86
	<b>Settled</b> <Sttld>	[1..1]			87
	<b>Volume</b> <Vol>	[1..1]	Quantity		87
	<b>Value</b> <Val>	[1..1]	Quantity		87
	<b>Failed</b> <Faild>	[1..1]			88
	<b>Volume</b> <Vol>	[1..1]	Quantity		88
	<b>Value</b> <Val>	[1..1]	Quantity		88
	<b>Total</b> <Ttl>	[1..1]			88
	<b>Volume</b> <Vol>	[1..1]	Quantity		89
	<b>Value</b> <Val>	[1..1]	Quantity		89
	<b>FailedRate</b> <FaildRate>	[1..1]			89
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		89
	<b>Value</b> <Val>	[1..1]	Rate		90
	<b>SecuritiesLendingOrBorrowing</b> <SctiesLndgOrBrwng>	[1..1]			90
	<b>Aggregate</b> <Aggt>	[1..1]			90
	<b>Settled</b> <Sttld>	[1..1]			91



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		91
	<b>Value</b> <Val>	[1..1]	Quantity		91
	<b>Failed</b> <Faild>	[1..1]			92
	<b>Volume</b> <Vol>	[1..1]	Quantity		92
	<b>Value</b> <Val>	[1..1]	Quantity		92
	<b>Total</b> <Ttl>	[1..1]			92
	<b>Volume</b> <Vol>	[1..1]	Quantity		93
	<b>Value</b> <Val>	[1..1]	Quantity		93
	<b>FailedRate</b> <FaildRate>	[1..1]			93
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		93
	<b>Value</b> <Val>	[1..1]	Rate		94
	<b>RepurchaseAgreement</b> <RpAgrmt>	[1..1]			94
	<b>Aggregate</b> <Aggt>	[1..1]			94
	<b>Settled</b> <Sttld>	[1..1]			95
	<b>Volume</b> <Vol>	[1..1]	Quantity		95
	<b>Value</b> <Val>	[1..1]	Quantity		95
	<b>Failed</b> <Faild>	[1..1]			96
	<b>Volume</b> <Vol>	[1..1]	Quantity		96
	<b>Value</b> <Val>	[1..1]	Quantity		96
	<b>Total</b> <Ttl>	[1..1]			96
	<b>Volume</b> <Vol>	[1..1]	Quantity		97
	<b>Value</b> <Val>	[1..1]	Quantity		97
	<b>FailedRate</b> <FaildRate>	[1..1]			97
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		97
	<b>Value</b> <Val>	[1..1]	Rate		98
	<b>OtherTransactions</b> <OthrTxs>	[1..1]			98
	<b>Aggregate</b> <Aggt>	[1..1]			98
	<b>Settled</b> <Sttld>	[1..1]			99
	<b>Volume</b> <Vol>	[1..1]	Quantity		99
	<b>Value</b> <Val>	[1..1]	Quantity		99
	<b>Failed</b> <Faild>	[1..1]			100

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		100
	<b>Value</b> <Val>	[1..1]	Quantity		100
	<b>Total</b> <Ttl>	[1..1]			100
	<b>Volume</b> <Vol>	[1..1]	Quantity		101
	<b>Value</b> <Val>	[1..1]	Quantity		101
	<b>FailedRate</b> <FaildRate>	[1..1]			101
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		101
	<b>Value</b> <Val>	[1..1]	Rate		102

#### 2.4.2.4.1 SecuritiesBuyOrSell <SctiesBuyOrSell>

*Presence:* [1..1]

*Definition:* Purchase or sale of securities.

**SecuritiesBuyOrSell** <SctiesBuyOrSell> contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			82
	<b>Settled</b> <Sttld>	[1..1]			83
	<b>Volume</b> <Vol>	[1..1]	Quantity		83
	<b>Value</b> <Val>	[1..1]	Quantity		83
	<b>Failed</b> <Faild>	[1..1]			84
	<b>Volume</b> <Vol>	[1..1]	Quantity		84
	<b>Value</b> <Val>	[1..1]	Quantity		84
	<b>Total</b> <Ttl>	[1..1]			84
	<b>Volume</b> <Vol>	[1..1]	Quantity		85
	<b>Value</b> <Val>	[1..1]	Quantity		85
	<b>FailedRate</b> <FaildRate>	[1..1]			85
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		85
	<b>Value</b> <Val>	[1..1]	Rate		86

##### 2.4.2.4.1.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			83
	<b>Volume</b> <Vol>	[1..1]	Quantity		83
	<b>Value</b> <Val>	[1..1]	Quantity		83
	<b>Failed</b> <Faild>	[1..1]			84
	<b>Volume</b> <Vol>	[1..1]	Quantity		84
	<b>Value</b> <Val>	[1..1]	Quantity		84
	<b>Total</b> <Ttl>	[1..1]			84
	<b>Volume</b> <Vol>	[1..1]	Quantity		85
	<b>Value</b> <Val>	[1..1]	Quantity		85

#### 2.4.2.4.1.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		83
	<b>Value</b> <Val>	[1..1]	Quantity		83

#### 2.4.2.4.1.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.4.1.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.4.1.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		84
	<b>Value</b> <Val>	[1..1]	Quantity		84

##### 2.4.2.4.1.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

##### 2.4.2.4.1.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

##### 2.4.2.4.1.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		85
	<b>Value</b> <Val>	[1..1]	Quantity		85

#### 2.4.2.4.1.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.4.1.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.4.1.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		85
	<b>Value</b> <Val>	[1..1]	Rate		86

#### 2.4.2.4.1.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.4.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.4.2 CollateralManagementOperation <CollMgmtOpr>

*Presence:* [1..1]

*Definition:* Relates to securities transfers aiming to provide or to return collateral.

**CollateralManagementOperation <CollMgmtOpr>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			86
	<b>Settled</b> <Sttld>	[1..1]			87
	<b>Volume</b> <Vol>	[1..1]	Quantity		87
	<b>Value</b> <Val>	[1..1]	Quantity		87
	<b>Failed</b> <Faild>	[1..1]			88
	<b>Volume</b> <Vol>	[1..1]	Quantity		88
	<b>Value</b> <Val>	[1..1]	Quantity		88
	<b>Total</b> <Ttl>	[1..1]			88
	<b>Volume</b> <Vol>	[1..1]	Quantity		89
	<b>Value</b> <Val>	[1..1]	Quantity		89
	<b>FailedRate</b> <FaildRate>	[1..1]			89
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		89
	<b>Value</b> <Val>	[1..1]	Rate		90

#### 2.4.2.4.2.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			87
	<b>Volume</b> <Vol>	[1..1]	Quantity		87
	<b>Value</b> <Val>	[1..1]	Quantity		87
	<b>Failed</b> <Faild>	[1..1]			88
	<b>Volume</b> <Vol>	[1..1]	Quantity		88
	<b>Value</b> <Val>	[1..1]	Quantity		88
	<b>Total</b> <Ttl>	[1..1]			88
	<b>Volume</b> <Vol>	[1..1]	Quantity		89
	<b>Value</b> <Val>	[1..1]	Quantity		89

#### 2.4.2.4.2.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		87
	<b>Value</b> <Val>	[1..1]	Quantity		87

#### 2.4.2.4.2.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.4.2.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.4.2.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		88
	<b>Value</b> <Val>	[1..1]	Quantity		88

#### 2.4.2.4.2.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.4.2.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.4.2.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.



**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		89
	<b>Value</b> <Val>	[1..1]	Quantity		89

#### 2.4.2.4.2.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.4.2.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.4.2.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		89
	<b>Value</b> <Val>	[1..1]	Rate		90

#### 2.4.2.4.2.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.4.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.4.3 SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>

*Presence:* [1..1]

*Definition:* Relates to a securities lending or borrowing operation.

**SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			90
	<b>Settled</b> <Sttld>	[1..1]			91
	<b>Volume</b> <Vol>	[1..1]	Quantity		91
	<b>Value</b> <Val>	[1..1]	Quantity		91
	<b>Failed</b> <Faild>	[1..1]			92
	<b>Volume</b> <Vol>	[1..1]	Quantity		92
	<b>Value</b> <Val>	[1..1]	Quantity		92
	<b>Total</b> <Ttl>	[1..1]			92
	<b>Volume</b> <Vol>	[1..1]	Quantity		93
	<b>Value</b> <Val>	[1..1]	Quantity		93
	<b>FailedRate</b> <FaildRate>	[1..1]			93
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		93
	<b>Value</b> <Val>	[1..1]	Rate		94

#### 2.4.2.4.3.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			91
	<b>Volume</b> <Vol>	[1..1]	Quantity		91
	<b>Value</b> <Val>	[1..1]	Quantity		91
	<b>Failed</b> <Faild>	[1..1]			92
	<b>Volume</b> <Vol>	[1..1]	Quantity		92
	<b>Value</b> <Val>	[1..1]	Quantity		92
	<b>Total</b> <Ttl>	[1..1]			92
	<b>Volume</b> <Vol>	[1..1]	Quantity		93
	<b>Value</b> <Val>	[1..1]	Quantity		93

#### 2.4.2.4.3.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		91
	<b>Value</b> <Val>	[1..1]	Quantity		91

#### 2.4.2.4.3.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.4.3.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.4.3.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		92
	<b>Value</b> <Val>	[1..1]	Quantity		92

#### 2.4.2.4.3.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.4.3.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.4.3.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		93
	<b>Value</b> <Val>	[1..1]	Quantity		93

#### 2.4.2.4.3.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.4.3.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.4.3.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		93
	<b>Value</b> <Val>	[1..1]	Rate		94

#### 2.4.2.4.3.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.4.3.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.4.4 RepurchaseAgreement <RpAgrmt>

*Presence:* [1..1]

*Definition:* Repurchase transactions.

**RepurchaseAgreement <RpAgrmt>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			94
	<b>Settled</b> <Sttld>	[1..1]			95
	<b>Volume</b> <Vol>	[1..1]	Quantity		95
	<b>Value</b> <Val>	[1..1]	Quantity		95
	<b>Failed</b> <Faild>	[1..1]			96
	<b>Volume</b> <Vol>	[1..1]	Quantity		96
	<b>Value</b> <Val>	[1..1]	Quantity		96
	<b>Total</b> <Ttl>	[1..1]			96
	<b>Volume</b> <Vol>	[1..1]	Quantity		97
	<b>Value</b> <Val>	[1..1]	Quantity		97
	<b>FailedRate</b> <FaildRate>	[1..1]			97
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		97
	<b>Value</b> <Val>	[1..1]	Rate		98

#### 2.4.2.4.4.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			95
	<b>Volume</b> <Vol>	[1..1]	Quantity		95
	<b>Value</b> <Val>	[1..1]	Quantity		95
	<b>Failed</b> <Faild>	[1..1]			96
	<b>Volume</b> <Vol>	[1..1]	Quantity		96
	<b>Value</b> <Val>	[1..1]	Quantity		96
	<b>Total</b> <Ttl>	[1..1]			96
	<b>Volume</b> <Vol>	[1..1]	Quantity		97
	<b>Value</b> <Val>	[1..1]	Quantity		97

#### 2.4.2.4.4.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		95
	<b>Value</b> <Val>	[1..1]	Quantity		95

#### 2.4.2.4.4.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.4.4.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.4.4.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		96
	<b>Value</b> <Val>	[1..1]	Quantity		96

#### 2.4.2.4.4.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.4.4.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.4.4.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.



**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		97
	<b>Value</b> <Val>	[1..1]	Quantity		97

#### 2.4.2.4.4.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.4.4.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.4.4.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		97
	<b>Value</b> <Val>	[1..1]	Rate		98

#### 2.4.2.4.4.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.4.4.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.4.5 OtherTransactions <OthrTxs>

*Presence:* [1..1]

*Definition:* Covers any securities transactions type not covered as a dedicated type.

**OtherTransactions <OthrTxs>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			98
	<b>Settled</b> <Sttld>	[1..1]			99
	<b>Volume</b> <Vol>	[1..1]	Quantity		99
	<b>Value</b> <Val>	[1..1]	Quantity		99
	<b>Failed</b> <Faild>	[1..1]			100
	<b>Volume</b> <Vol>	[1..1]	Quantity		100
	<b>Value</b> <Val>	[1..1]	Quantity		100
	<b>Total</b> <Ttl>	[1..1]			100
	<b>Volume</b> <Vol>	[1..1]	Quantity		101
	<b>Value</b> <Val>	[1..1]	Quantity		101
	<b>FailedRate</b> <FaildRate>	[1..1]			101
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		101
	<b>Value</b> <Val>	[1..1]	Rate		102

#### 2.4.2.4.5.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			99
	<b>Volume</b> <Vol>	[1..1]	Quantity		99
	<b>Value</b> <Val>	[1..1]	Quantity		99
	<b>Failed</b> <Faild>	[1..1]			100
	<b>Volume</b> <Vol>	[1..1]	Quantity		100
	<b>Value</b> <Val>	[1..1]	Quantity		100
	<b>Total</b> <Ttl>	[1..1]			100
	<b>Volume</b> <Vol>	[1..1]	Quantity		101
	<b>Value</b> <Val>	[1..1]	Quantity		101

#### 2.4.2.4.5.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		99
	<b>Value</b> <Val>	[1..1]	Quantity		99

#### 2.4.2.4.5.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.4.5.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.4.5.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		100
	<b>Value</b> <Val>	[1..1]	Quantity		100

#### 2.4.2.4.5.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.4.5.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.4.5.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		101
	<b>Value</b> <Val>	[1..1]	Quantity		101

#### 2.4.2.4.5.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.4.5.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.4.5.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		101
	<b>Value</b> <Val>	[1..1]	Rate		102

#### 2.4.2.4.5.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### **2.4.2.4.5.2.2 Value <Val>**

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### **2.4.2.5 ClientType <ClntTp>**

*Presence:* [1..1]

*Definition:* Classification of a settlement internaliser's clients as referred to in the relevant legislation.

**ClientType <ClntTp>** contains the following **SettlementInternaliserClientType1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Professional &lt;Prfssnl&gt;</b>	[1..1]			103
	<b>Aggregate &lt;Aggt&gt;</b>	[1..1]			104
	<b>Settled &lt;Sttld&gt;</b>	[1..1]			105
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		105
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		105
	<b>Failed &lt;Faild&gt;</b>	[1..1]			105
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		106
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		106
	<b>Total &lt;Ttl&gt;</b>	[1..1]			106
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		106
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		107
	<b>FailedRate &lt;FaildRate&gt;</b>	[1..1]			107
	<b>VolumePercentage &lt;VolPctg&gt;</b>	[1..1]	Rate		107
	<b>Value &lt;Val&gt;</b>	[1..1]	Rate		107
	<b>Retail &lt;Rtl&gt;</b>	[1..1]			107
	<b>Aggregate &lt;Aggt&gt;</b>	[1..1]			108
	<b>Settled &lt;Sttld&gt;</b>	[1..1]			108
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		109
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		109
	<b>Failed &lt;Faild&gt;</b>	[1..1]			109
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		109
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		110
	<b>Total &lt;Ttl&gt;</b>	[1..1]			110
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		110
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		110
	<b>FailedRate &lt;FaildRate&gt;</b>	[1..1]			111
	<b>VolumePercentage &lt;VolPctg&gt;</b>	[1..1]	Rate		111
	<b>Value &lt;Val&gt;</b>	[1..1]	Rate		111

#### 2.4.2.5.1 Professional <Prfssnl>

*Presence:* [1..1]

*Definition:* Professional clients as defined in the relevant legislation.

**Professional <Prfssnl>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			104
	<b>Settled</b> <Sttld>	[1..1]			105
	<b>Volume</b> <Vol>	[1..1]	Quantity		105
	<b>Value</b> <Val>	[1..1]	Quantity		105
	<b>Failed</b> <Faild>	[1..1]			105
	<b>Volume</b> <Vol>	[1..1]	Quantity		106
	<b>Value</b> <Val>	[1..1]	Quantity		106
	<b>Total</b> <Ttl>	[1..1]			106
	<b>Volume</b> <Vol>	[1..1]	Quantity		106
	<b>Value</b> <Val>	[1..1]	Quantity		107
	<b>FailedRate</b> <FaildRate>	[1..1]			107
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		107
	<b>Value</b> <Val>	[1..1]	Rate		107

#### 2.4.2.5.1.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			105
	<b>Volume</b> <Vol>	[1..1]	Quantity		105
	<b>Value</b> <Val>	[1..1]	Quantity		105
	<b>Failed</b> <Faild>	[1..1]			105
	<b>Volume</b> <Vol>	[1..1]	Quantity		106
	<b>Value</b> <Val>	[1..1]	Quantity		106
	<b>Total</b> <Ttl>	[1..1]			106
	<b>Volume</b> <Vol>	[1..1]	Quantity		106
	<b>Value</b> <Val>	[1..1]	Quantity		107



**2.4.2.5.1.1.1 Settled <SttId>***Presence:* [1..1]*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.**Settled <SttId>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		105
	<b>Value</b> <Val>	[1..1]	Quantity		105

**2.4.2.5.1.1.1.1 Volume <Vol>***Presence:* [1..1]*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211**2.4.2.5.1.1.1.2 Value <Val>***Presence:* [1..1]*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210**2.4.2.5.1.1.2 Failed <Faild>***Presence:* [1..1]*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.**Failed <Faild>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		106
	<b>Value</b> <Val>	[1..1]	Quantity		106

**2.4.2.5.1.1.2.1 Volume <Vol>***Presence:* [1..1]*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211**2.4.2.5.1.1.2.2 Value <Val>***Presence:* [1..1]*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210**2.4.2.5.1.1.3 Total <Ttl>***Presence:* [1..1]*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		106
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		107

**2.4.2.5.1.1.3.1 Volume <Vol>***Presence:* [1..1]*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

**2.4.2.5.1.1.3.2 Value <Val>***Presence:* [1..1]*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210**2.4.2.5.1.2 FailedRate <FaildRate>***Presence:* [1..1]*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.**FailedRate <FaildRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage &lt;VolPctg&gt;</b>	[1..1]	Rate		107
	<b>Value &lt;Val&gt;</b>	[1..1]	Rate		107

**2.4.2.5.1.2.1 VolumePercentage <VolPctg>***Presence:* [1..1]*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.*Datatype:* "PercentageRate" on page 211**2.4.2.5.1.2.2 Value <Val>***Presence:* [1..1]*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.*Datatype:* "PercentageRate" on page 211**2.4.2.5.2 Retail <Rtl>***Presence:* [1..1]*Definition:* Clients other than professional clients.

**Retail <Rtl>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			108
	<b>Settled</b> <Sttld>	[1..1]			108
	<b>Volume</b> <Vol>	[1..1]	Quantity		109
	<b>Value</b> <Val>	[1..1]	Quantity		109
	<b>Failed</b> <Faild>	[1..1]			109
	<b>Volume</b> <Vol>	[1..1]	Quantity		109
	<b>Value</b> <Val>	[1..1]	Quantity		110
	<b>Total</b> <Ttl>	[1..1]			110
	<b>Volume</b> <Vol>	[1..1]	Quantity		110
	<b>Value</b> <Val>	[1..1]	Quantity		110
	<b>FailedRate</b> <FaildRate>	[1..1]			111
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		111
	<b>Value</b> <Val>	[1..1]	Rate		111

#### 2.4.2.5.2.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			108
	<b>Volume</b> <Vol>	[1..1]	Quantity		109
	<b>Value</b> <Val>	[1..1]	Quantity		109
	<b>Failed</b> <Faild>	[1..1]			109
	<b>Volume</b> <Vol>	[1..1]	Quantity		109
	<b>Value</b> <Val>	[1..1]	Quantity		110
	<b>Total</b> <Ttl>	[1..1]			110
	<b>Volume</b> <Vol>	[1..1]	Quantity		110
	<b>Value</b> <Val>	[1..1]	Quantity		110

#### 2.4.2.5.2.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		109
	<b>Value</b> <Val>	[1..1]	Quantity		109

#### 2.4.2.5.2.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.5.2.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.5.2.1.2 Failed <Faild>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Faild>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		109
	<b>Value</b> <Val>	[1..1]	Quantity		110

#### 2.4.2.5.2.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.5.2.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.5.2.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		110
	<b>Value</b> <Val>	[1..1]	Quantity		110

#### 2.4.2.5.2.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.5.2.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.5.2.2 FailedRate <FaildRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaildRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage &lt;VolPctg&gt;</b>	[1..1]	Rate		111
	<b>Value &lt;Val&gt;</b>	[1..1]	Rate		111

##### 2.4.2.5.2.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

##### 2.4.2.5.2.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.2.6 TotalCashTransfer <TtlCshTrf>

*Presence:* [1..1]

*Definition:* Covers cash payments related to securities transactions.

**TotalCashTransfer <TtICshTrf>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate &lt;Aggt&gt;</b>	[1..1]			112
	<b>Settled &lt;Sttld&gt;</b>	[1..1]			112
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		113
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		113
	<b>Failed &lt;Faild&gt;</b>	[1..1]			113
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		113
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		114
	<b>Total &lt;Ttl&gt;</b>	[1..1]			114
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		114
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		114
	<b>FailedRate &lt;FaildRate&gt;</b>	[1..1]			115
	<b>VolumePercentage &lt;VolPctg&gt;</b>	[1..1]	Rate		115
	<b>Value &lt;Val&gt;</b>	[1..1]	Rate		115

#### 2.4.2.6.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled &lt;Sttld&gt;</b>	[1..1]			112
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		113
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		113
	<b>Failed &lt;Faild&gt;</b>	[1..1]			113
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		113
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		114
	<b>Total &lt;Ttl&gt;</b>	[1..1]			114
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		114
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		114

##### 2.4.2.6.1.1 Settled <Sttld>

*Presence:* [1..1]



*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <SttId>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		113
	<b>Value</b> <Val>	[1..1]	Quantity		113

#### 2.4.2.6.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.6.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.6.1.2 Failed <Faild>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Faild>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		113
	<b>Value</b> <Val>	[1..1]	Quantity		114

#### 2.4.2.6.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.6.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.6.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		114
	<b>Value</b> <Val>	[1..1]	Quantity		114

#### 2.4.2.6.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.2.6.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.2.6.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		115
	<b>Value</b> <Val>	[1..1]	Rate		115

##### 2.4.2.6.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

##### 2.4.2.6.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

### 2.4.3 IssuerCSD <IssrCSD>

*Presence:* [1..\*]

*Definition:* Identifies each issuer CSD (central securities depository) included in the report.

**IssuerCSD <IssrCSD>** contains the following **IssuerCSDReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]			124
	<b>LEI</b> <LEI>	[0..1]	IdentifierSet		124
	<b>FirstTwoCharactersInstrumentIdentification</b> <FrstTwoCharsInstrmId>	[1..1]	Text		124
	<b>Country</b> <Ctry>	[0..1]	CodeSet	C2	125
	<b>OverallTotal</b> <OvrllTtl>	[1..1]			125
	<b>Aggregate</b> <Aggt>	[1..1]			125
	<b>Settled</b> <Sttld>	[1..1]			126
	<b>Volume</b> <Vol>	[1..1]	Quantity		126
	<b>Value</b> <Val>	[1..1]	Quantity		126
	<b>Failed</b> <Faild>	[1..1]			127
	<b>Volume</b> <Vol>	[1..1]	Quantity		127
	<b>Value</b> <Val>	[1..1]	Quantity		127
	<b>Total</b> <Ttl>	[1..1]			127
	<b>Volume</b> <Vol>	[1..1]	Quantity		128
	<b>Value</b> <Val>	[1..1]	Quantity		128
	<b>FailedRate</b> <FaildRate>	[1..1]			128
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		129
	<b>Value</b> <Val>	[1..1]	Rate		129
	<b>FinancialInstrument</b> <FinInstrm>	[1..1]			129
	<b>Equity</b> <Eqty>	[1..1]			134
	<b>Aggregate</b> <Aggt>	[1..1]			134
	<b>Settled</b> <Sttld>	[1..1]			135
	<b>Volume</b> <Vol>	[1..1]	Quantity		135
	<b>Value</b> <Val>	[1..1]	Quantity		135
	<b>Failed</b> <Faild>	[1..1]			136
	<b>Volume</b> <Vol>	[1..1]	Quantity		136
	<b>Value</b> <Val>	[1..1]	Quantity		136
	<b>Total</b> <Ttl>	[1..1]			136
	<b>Volume</b> <Vol>	[1..1]	Quantity		137
	<b>Value</b> <Val>	[1..1]	Quantity		137

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FailedRate</b> <FaildRate>	[1..1]			137
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		137
	<b>Value</b> <Val>	[1..1]	Rate		138
	<b>SovereignDebt</b> <SvrnDebt>	[1..1]			138
	<b>Aggregate</b> <Aggt>	[1..1]			138
	<b>Settled</b> <Sttld>	[1..1]			139
	<b>Volume</b> <Vol>	[1..1]	Quantity		139
	<b>Value</b> <Val>	[1..1]	Quantity		139
	<b>Failed</b> <Faild>	[1..1]			140
	<b>Volume</b> <Vol>	[1..1]	Quantity		140
	<b>Value</b> <Val>	[1..1]	Quantity		140
	<b>Total</b> <Ttl>	[1..1]			140
	<b>Volume</b> <Vol>	[1..1]	Quantity		141
	<b>Value</b> <Val>	[1..1]	Quantity		141
	<b>FailedRate</b> <FaildRate>	[1..1]			141
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		141
	<b>Value</b> <Val>	[1..1]	Rate		142
	<b>Bond</b> <Bd>	[1..1]			142
	<b>Aggregate</b> <Aggt>	[1..1]			142
	<b>Settled</b> <Sttld>	[1..1]			143
	<b>Volume</b> <Vol>	[1..1]	Quantity		143
	<b>Value</b> <Val>	[1..1]	Quantity		143
	<b>Failed</b> <Faild>	[1..1]			144
	<b>Volume</b> <Vol>	[1..1]	Quantity		144
	<b>Value</b> <Val>	[1..1]	Quantity		144
	<b>Total</b> <Ttl>	[1..1]			144
	<b>Volume</b> <Vol>	[1..1]	Quantity		145
	<b>Value</b> <Val>	[1..1]	Quantity		145
	<b>FailedRate</b> <FaildRate>	[1..1]			145
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		145
	<b>Value</b> <Val>	[1..1]	Rate		146

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherTransferableSecurities</b> <OthrTrfblScities>	[1..1]			146
	<b>Aggregate</b> <Aggt>	[1..1]			146
	<b>Settled</b> <Sttld>	[1..1]			147
	<b>Volume</b> <Vol>	[1..1]	Quantity		147
	<b>Value</b> <Val>	[1..1]	Quantity		147
	<b>Failed</b> <Faild>	[1..1]			148
	<b>Volume</b> <Vol>	[1..1]	Quantity		148
	<b>Value</b> <Val>	[1..1]	Quantity		148
	<b>Total</b> <Ttl>	[1..1]			148
	<b>Volume</b> <Vol>	[1..1]	Quantity		149
	<b>Value</b> <Val>	[1..1]	Quantity		149
	<b>FailedRate</b> <FaildRate>	[1..1]			149
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		149
	<b>Value</b> <Val>	[1..1]	Rate		150
	<b>ExchangeTradingFunds</b> <XchgTradgFnds>	[1..1]			150
	<b>Aggregate</b> <Aggt>	[1..1]			150
	<b>Settled</b> <Sttld>	[1..1]			151
	<b>Volume</b> <Vol>	[1..1]	Quantity		151
	<b>Value</b> <Val>	[1..1]	Quantity		151
	<b>Failed</b> <Faild>	[1..1]			152
	<b>Volume</b> <Vol>	[1..1]	Quantity		152
	<b>Value</b> <Val>	[1..1]	Quantity		152
	<b>Total</b> <Ttl>	[1..1]			152
	<b>Volume</b> <Vol>	[1..1]	Quantity		153
	<b>Value</b> <Val>	[1..1]	Quantity		153
	<b>FailedRate</b> <FaildRate>	[1..1]			153
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		153
	<b>Value</b> <Val>	[1..1]	Rate		154
	<b>CollectiveInvestmentUndertakings</b> <ClctvInvstmtUdrtkgs>	[1..1]			154
	<b>Aggregate</b> <Aggt>	[1..1]			154
	<b>Settled</b> <Sttld>	[1..1]			155

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		155
	<b>Value</b> <Val>	[1..1]	Quantity		155
	<b>Failed</b> <Faild>	[1..1]			156
	<b>Volume</b> <Vol>	[1..1]	Quantity		156
	<b>Value</b> <Val>	[1..1]	Quantity		156
	<b>Total</b> <Ttl>	[1..1]			156
	<b>Volume</b> <Vol>	[1..1]	Quantity		157
	<b>Value</b> <Val>	[1..1]	Quantity		157
	<b>FailedRate</b> <FaildRate>	[1..1]			157
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		157
	<b>Value</b> <Val>	[1..1]	Rate		158
	<b>MoneyMarketInstrument</b> <MnyMktInstrm>	[1..1]			158
	<b>Aggregate</b> <Aggt>	[1..1]			158
	<b>Settled</b> <Sttld>	[1..1]			159
	<b>Volume</b> <Vol>	[1..1]	Quantity		159
	<b>Value</b> <Val>	[1..1]	Quantity		159
	<b>Failed</b> <Faild>	[1..1]			160
	<b>Volume</b> <Vol>	[1..1]	Quantity		160
	<b>Value</b> <Val>	[1..1]	Quantity		160
	<b>Total</b> <Ttl>	[1..1]			160
	<b>Volume</b> <Vol>	[1..1]	Quantity		161
	<b>Value</b> <Val>	[1..1]	Quantity		161
	<b>FailedRate</b> <FaildRate>	[1..1]			161
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		161
	<b>Value</b> <Val>	[1..1]	Rate		162
	<b>EmissionAllowance</b> <EmssnAllwnc>	[1..1]			162
	<b>Aggregate</b> <Aggt>	[1..1]			162
	<b>Settled</b> <Sttld>	[1..1]			163
	<b>Volume</b> <Vol>	[1..1]	Quantity		163
	<b>Value</b> <Val>	[1..1]	Quantity		163
	<b>Failed</b> <Faild>	[1..1]			164

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		164
	<b>Value</b> <Val>	[1..1]	Quantity		164
	<b>Total</b> <Ttl>	[1..1]			164
	<b>Volume</b> <Vol>	[1..1]	Quantity		165
	<b>Value</b> <Val>	[1..1]	Quantity		165
	<b>FailedRate</b> <FaildRate>	[1..1]			165
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		165
	<b>Value</b> <Val>	[1..1]	Rate		166
	<b>OtherFinancialInstruments</b> <OthrFinInstrms>	[1..1]			166
	<b>Aggregate</b> <Aggt>	[1..1]			166
	<b>Settled</b> <Sttld>	[1..1]			167
	<b>Volume</b> <Vol>	[1..1]	Quantity		167
	<b>Value</b> <Val>	[1..1]	Quantity		167
	<b>Failed</b> <Faild>	[1..1]			168
	<b>Volume</b> <Vol>	[1..1]	Quantity		168
	<b>Value</b> <Val>	[1..1]	Quantity		168
	<b>Total</b> <Ttl>	[1..1]			168
	<b>Volume</b> <Vol>	[1..1]	Quantity		169
	<b>Value</b> <Val>	[1..1]	Quantity		169
	<b>FailedRate</b> <FaildRate>	[1..1]			169
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		169
	<b>Value</b> <Val>	[1..1]	Rate		170
	<b>TransactionType</b> <TxTp>	[1..1]			170
	<b>SecuritiesBuyOrSell</b> <ScitiesBuyOrSell>	[1..1]			173
	<b>Aggregate</b> <Aggt>	[1..1]			173
	<b>Settled</b> <Sttld>	[1..1]			174
	<b>Volume</b> <Vol>	[1..1]	Quantity		174
	<b>Value</b> <Val>	[1..1]	Quantity		174
	<b>Failed</b> <Faild>	[1..1]			175
	<b>Volume</b> <Vol>	[1..1]	Quantity		175
	<b>Value</b> <Val>	[1..1]	Quantity		175



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Total</b> <Ttl>	[1..1]			175
	<b>Volume</b> <Vol>	[1..1]	Quantity		176
	<b>Value</b> <Val>	[1..1]	Quantity		176
	<b>FailedRate</b> <FaildRate>	[1..1]			176
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		176
	<b>Value</b> <Val>	[1..1]	Rate		177
	<b>CollateralManagementOperation</b> <CollMgmtOpr>	[1..1]			177
	<b>Aggregate</b> <Aggt>	[1..1]			177
	<b>Settled</b> <Sttld>	[1..1]			178
	<b>Volume</b> <Vol>	[1..1]	Quantity		178
	<b>Value</b> <Val>	[1..1]	Quantity		178
	<b>Failed</b> <Faild>	[1..1]			179
	<b>Volume</b> <Vol>	[1..1]	Quantity		179
	<b>Value</b> <Val>	[1..1]	Quantity		179
	<b>Total</b> <Ttl>	[1..1]			179
	<b>Volume</b> <Vol>	[1..1]	Quantity		180
	<b>Value</b> <Val>	[1..1]	Quantity		180
	<b>FailedRate</b> <FaildRate>	[1..1]			180
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		180
	<b>Value</b> <Val>	[1..1]	Rate		181
	<b>SecuritiesLendingOrBorrowing</b> <SctiesLndgOrBrrwg>	[1..1]			181
	<b>Aggregate</b> <Aggt>	[1..1]			181
	<b>Settled</b> <Sttld>	[1..1]			182
	<b>Volume</b> <Vol>	[1..1]	Quantity		182
	<b>Value</b> <Val>	[1..1]	Quantity		182
	<b>Failed</b> <Faild>	[1..1]			183
	<b>Volume</b> <Vol>	[1..1]	Quantity		183
	<b>Value</b> <Val>	[1..1]	Quantity		183
	<b>Total</b> <Ttl>	[1..1]			183
	<b>Volume</b> <Vol>	[1..1]	Quantity		184
	<b>Value</b> <Val>	[1..1]	Quantity		184

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FailedRate</b> <FaildRate>	[1..1]			184
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		184
	<b>Value</b> <Val>	[1..1]	Rate		185
	<b>RepurchaseAgreement</b> <RpAgrmt>	[1..1]			185
	<b>Aggregate</b> <Aggt>	[1..1]			185
	<b>Settled</b> <Sttld>	[1..1]			186
	<b>Volume</b> <Vol>	[1..1]	Quantity		186
	<b>Value</b> <Val>	[1..1]	Quantity		186
	<b>Failed</b> <Faild>	[1..1]			187
	<b>Volume</b> <Vol>	[1..1]	Quantity		187
	<b>Value</b> <Val>	[1..1]	Quantity		187
	<b>Total</b> <Ttl>	[1..1]			187
	<b>Volume</b> <Vol>	[1..1]	Quantity		188
	<b>Value</b> <Val>	[1..1]	Quantity		188
	<b>FailedRate</b> <FaildRate>	[1..1]			188
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		188
	<b>Value</b> <Val>	[1..1]	Rate		189
	<b>OtherTransactions</b> <OthrTx>	[1..1]			189
	<b>Aggregate</b> <Aggt>	[1..1]			189
	<b>Settled</b> <Sttld>	[1..1]			190
	<b>Volume</b> <Vol>	[1..1]	Quantity		190
	<b>Value</b> <Val>	[1..1]	Quantity		190
	<b>Failed</b> <Faild>	[1..1]			191
	<b>Volume</b> <Vol>	[1..1]	Quantity		191
	<b>Value</b> <Val>	[1..1]	Quantity		191
	<b>Total</b> <Ttl>	[1..1]			191
	<b>Volume</b> <Vol>	[1..1]	Quantity		192
	<b>Value</b> <Val>	[1..1]	Quantity		192
	<b>FailedRate</b> <FaildRate>	[1..1]			192
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		192
	<b>Value</b> <Val>	[1..1]	Rate		193

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ClientType</b> <ClntTp>	[1..1]			193
	<b>Professional</b> <Prfssnl>	[1..1]			194
	<b>Aggregate</b> <Aggt>	[1..1]			195
	<b>Settled</b> <Sttld>	[1..1]			196
	<b>Volume</b> <Vol>	[1..1]	Quantity		196
	<b>Value</b> <Val>	[1..1]	Quantity		196
	<b>Failed</b> <Faild>	[1..1]			196
	<b>Volume</b> <Vol>	[1..1]	Quantity		197
	<b>Value</b> <Val>	[1..1]	Quantity		197
	<b>Total</b> <Ttl>	[1..1]			197
	<b>Volume</b> <Vol>	[1..1]	Quantity		197
	<b>Value</b> <Val>	[1..1]	Quantity		198
	<b>FailedRate</b> <FaildRate>	[1..1]			198
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		198
	<b>Value</b> <Val>	[1..1]	Rate		198
	<b>Retail</b> <Rtl>	[1..1]			198
	<b>Aggregate</b> <Aggt>	[1..1]			199
	<b>Settled</b> <Sttld>	[1..1]			199
	<b>Volume</b> <Vol>	[1..1]	Quantity		200
	<b>Value</b> <Val>	[1..1]	Quantity		200
	<b>Failed</b> <Faild>	[1..1]			200
	<b>Volume</b> <Vol>	[1..1]	Quantity		200
	<b>Value</b> <Val>	[1..1]	Quantity		201
	<b>Total</b> <Ttl>	[1..1]			201
	<b>Volume</b> <Vol>	[1..1]	Quantity		201
	<b>Value</b> <Val>	[1..1]	Quantity		201
	<b>FailedRate</b> <FaildRate>	[1..1]			202
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		202
	<b>Value</b> <Val>	[1..1]	Rate		202
	<b>TotalCashTransfer</b> <TtlCshTrf>	[1..1]			202
	<b>Aggregate</b> <Aggt>	[1..1]			203

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			203
	<b>Volume</b> <Vol>	[1..1]	Quantity		204
	<b>Value</b> <Val>	[1..1]	Quantity		204
	<b>Failed</b> <Faild>	[1..1]			204
	<b>Volume</b> <Vol>	[1..1]	Quantity		204
	<b>Value</b> <Val>	[1..1]	Quantity		205
	<b>Total</b> <Ttl>	[1..1]			205
	<b>Volume</b> <Vol>	[1..1]	Quantity		205
	<b>Value</b> <Val>	[1..1]	Quantity		205
	<b>FailedRate</b> <FaildRate>	[1..1]			206
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		206
	<b>Value</b> <Val>	[1..1]	Rate		206

#### 2.4.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the issuer CSD (central securities depository) for which data is reported.

**Identification <Id>** contains the following **IssuerCSDIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>LEI</b> <LEI>	[0..1]	IdentifierSet		124
	<b>FirstTwoCharactersInstrumentIdentification</b> <FrstTwoCharsInstrmId>	[1..1]	Text		124
	<b>Country</b> <Ctry>	[0..1]	CodeSet	C2	125

##### 2.4.3.1.1 LEI <LEI>

*Presence:* [0..1]

*Definition:* Identification code of the Issuer CSD, using LEI; Legal Entity Identifier (LEI) is a code allocated to a party as described in ISO 17442 'Financial Services - Legal Entity Identifier (LEI)'.

*Datatype:* "LEIIdentifier" on page 210

##### 2.4.3.1.2 FirstTwoCharactersInstrumentIdentification <FrstTwoCharsInstrmId>

*Presence:* [1..1]

*Definition:* Identifies the jurisdiction relevant for the financial instrument based on the first two characters of its instrument identification code.

*Datatype:* "Exact2UpperCaseAlphaText" on page 211

### 2.4.3.1.3 Country <Ctry>

*Presence:* [0..1]

*Definition:* Identifies the country code of the Issuer CSD, using ISO 3166 2-character code.

*Impacted by:* C2 "Country"

*Datatype:* "CountryCode" on page 209

#### Constraints

- **Country**

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

### 2.4.3.2 OverallTotal <OvrllTtl>

*Presence:* [1..1]

*Definition:* Overall aggregated total value and volume of

- settled and failed and total of internalised settlement instructions, and

- failed rate of internalised settlement instructions

performed during the period covered by the report, for all financial instruments, types of transactions, types of clients and cash transfers.

**OverallTotal <OvrllTtl>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			125
	<b>Settled</b> <Sttld>	[1..1]			126
	<b>Volume</b> <Vol>	[1..1]	Quantity		126
	<b>Value</b> <Val>	[1..1]	Quantity		126
	<b>Failed</b> <Faild>	[1..1]			127
	<b>Volume</b> <Vol>	[1..1]	Quantity		127
	<b>Value</b> <Val>	[1..1]	Quantity		127
	<b>Total</b> <Ttl>	[1..1]			127
	<b>Volume</b> <Vol>	[1..1]	Quantity		128
	<b>Value</b> <Val>	[1..1]	Quantity		128
	<b>FailedRate</b> <FaildRate>	[1..1]			128
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		129
	<b>Value</b> <Val>	[1..1]	Rate		129

#### 2.4.3.2.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			126
	<b>Volume</b> <Vol>	[1..1]	Quantity		126
	<b>Value</b> <Val>	[1..1]	Quantity		126
	<b>Failed</b> <Faild>	[1..1]			127
	<b>Volume</b> <Vol>	[1..1]	Quantity		127
	<b>Value</b> <Val>	[1..1]	Quantity		127
	<b>Total</b> <Ttl>	[1..1]			127
	<b>Volume</b> <Vol>	[1..1]	Quantity		128
	<b>Value</b> <Val>	[1..1]	Quantity		128

#### 2.4.3.2.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		126
	<b>Value</b> <Val>	[1..1]	Quantity		126

#### 2.4.3.2.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.2.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.2.1.2 Failed <Faild>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Faild>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		127
	<b>Value</b> <Val>	[1..1]	Quantity		127

#### 2.4.3.2.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.2.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.2.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		128
	<b>Value</b> <Val>	[1..1]	Quantity		128

#### 2.4.3.2.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.2.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.2.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		129
	<b>Value</b> <Val>	[1..1]	Rate		129



**2.4.3.2.2.1 VolumePercentage <VolPctg>**

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

**2.4.3.2.2.2 Value <Val>**

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

**2.4.3.3 FinancialInstrument <FinInstrm>**

*Presence:* [1..1]

*Definition:* Classification of financial instrument covering the types of financial instruments as defined in the relevant regulation.

**FinancialInstrument <FinInstrm>** contains the following  
**SettlementInternaliserFinancialInstrument1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Equity &lt;Eqty&gt;</b>	[1..1]			134
	<b>Aggregate &lt;Aggt&gt;</b>	[1..1]			134
	<b>Settled &lt;Sttld&gt;</b>	[1..1]			135
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		135
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		135
	<b>Failed &lt;Faild&gt;</b>	[1..1]			136
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		136
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		136
	<b>Total &lt;Ttl&gt;</b>	[1..1]			136
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		137
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		137
	<b>FailedRate &lt;FaildRate&gt;</b>	[1..1]			137
	<b>VolumePercentage &lt;VolPctg&gt;</b>	[1..1]	Rate		137
	<b>Value &lt;Val&gt;</b>	[1..1]	Rate		138
	<b>SovereignDebt &lt;SvrnDebt&gt;</b>	[1..1]			138
	<b>Aggregate &lt;Aggt&gt;</b>	[1..1]			138
	<b>Settled &lt;Sttld&gt;</b>	[1..1]			139
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		139
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		139
	<b>Failed &lt;Faild&gt;</b>	[1..1]			140
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		140
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		140
	<b>Total &lt;Ttl&gt;</b>	[1..1]			140
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		141
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		141
	<b>FailedRate &lt;FaildRate&gt;</b>	[1..1]			141
	<b>VolumePercentage &lt;VolPctg&gt;</b>	[1..1]	Rate		141
	<b>Value &lt;Val&gt;</b>	[1..1]	Rate		142
	<b>Bond &lt;Bd&gt;</b>	[1..1]			142
	<b>Aggregate &lt;Aggt&gt;</b>	[1..1]			142

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			143
	<b>Volume</b> <Vol>	[1..1]	Quantity		143
	<b>Value</b> <Val>	[1..1]	Quantity		143
	<b>Failed</b> <Faild>	[1..1]			144
	<b>Volume</b> <Vol>	[1..1]	Quantity		144
	<b>Value</b> <Val>	[1..1]	Quantity		144
	<b>Total</b> <Ttl>	[1..1]			144
	<b>Volume</b> <Vol>	[1..1]	Quantity		145
	<b>Value</b> <Val>	[1..1]	Quantity		145
	<b>FailedRate</b> <FaildRate>	[1..1]			145
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		145
	<b>Value</b> <Val>	[1..1]	Rate		146
	<b>OtherTransferableSecurities</b> <OthrTrfblScties>	[1..1]			146
	<b>Aggregate</b> <Aggt>	[1..1]			146
	<b>Settled</b> <Sttld>	[1..1]			147
	<b>Volume</b> <Vol>	[1..1]	Quantity		147
	<b>Value</b> <Val>	[1..1]	Quantity		147
	<b>Failed</b> <Faild>	[1..1]			148
	<b>Volume</b> <Vol>	[1..1]	Quantity		148
	<b>Value</b> <Val>	[1..1]	Quantity		148
	<b>Total</b> <Ttl>	[1..1]			148
	<b>Volume</b> <Vol>	[1..1]	Quantity		149
	<b>Value</b> <Val>	[1..1]	Quantity		149
	<b>FailedRate</b> <FaildRate>	[1..1]			149
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		149
	<b>Value</b> <Val>	[1..1]	Rate		150
	<b>ExchangeTradingFunds</b> <XchgTradgFnds>	[1..1]			150
	<b>Aggregate</b> <Aggt>	[1..1]			150
	<b>Settled</b> <Sttld>	[1..1]			151
	<b>Volume</b> <Vol>	[1..1]	Quantity		151
	<b>Value</b> <Val>	[1..1]	Quantity		151

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Failed</b> <Faild>	[1..1]			152
	<b>Volume</b> <Vol>	[1..1]	Quantity		152
	<b>Value</b> <Val>	[1..1]	Quantity		152
	<b>Total</b> <Ttl>	[1..1]			152
	<b>Volume</b> <Vol>	[1..1]	Quantity		153
	<b>Value</b> <Val>	[1..1]	Quantity		153
	<b>FailedRate</b> <FaildRate>	[1..1]			153
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		153
	<b>Value</b> <Val>	[1..1]	Rate		154
	<b>CollectiveInvestmentUndertakings</b> <ClctvlnvstmtUdrtkgs>	[1..1]			154
	<b>Aggregate</b> <Aggt>	[1..1]			154
	<b>Settled</b> <Sttld>	[1..1]			155
	<b>Volume</b> <Vol>	[1..1]	Quantity		155
	<b>Value</b> <Val>	[1..1]	Quantity		155
	<b>Failed</b> <Faild>	[1..1]			156
	<b>Volume</b> <Vol>	[1..1]	Quantity		156
	<b>Value</b> <Val>	[1..1]	Quantity		156
	<b>Total</b> <Ttl>	[1..1]			156
	<b>Volume</b> <Vol>	[1..1]	Quantity		157
	<b>Value</b> <Val>	[1..1]	Quantity		157
	<b>FailedRate</b> <FaildRate>	[1..1]			157
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		157
	<b>Value</b> <Val>	[1..1]	Rate		158
	<b>MoneyMarketInstrument</b> <MnyMktInstrm>	[1..1]			158
	<b>Aggregate</b> <Aggt>	[1..1]			158
	<b>Settled</b> <Sttld>	[1..1]			159
	<b>Volume</b> <Vol>	[1..1]	Quantity		159
	<b>Value</b> <Val>	[1..1]	Quantity		159
	<b>Failed</b> <Faild>	[1..1]			160
	<b>Volume</b> <Vol>	[1..1]	Quantity		160
	<b>Value</b> <Val>	[1..1]	Quantity		160

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Total</b> <Ttl>	[1..1]			160
	<b>Volume</b> <Vol>	[1..1]	Quantity		161
	<b>Value</b> <Val>	[1..1]	Quantity		161
	<b>FailedRate</b> <FaildRate>	[1..1]			161
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		161
	<b>Value</b> <Val>	[1..1]	Rate		162
	<b>EmissionAllowance</b> <EmssnAllwnc>	[1..1]			162
	<b>Aggregate</b> <Aggt>	[1..1]			162
	<b>Settled</b> <Sttld>	[1..1]			163
	<b>Volume</b> <Vol>	[1..1]	Quantity		163
	<b>Value</b> <Val>	[1..1]	Quantity		163
	<b>Failed</b> <Faild>	[1..1]			164
	<b>Volume</b> <Vol>	[1..1]	Quantity		164
	<b>Value</b> <Val>	[1..1]	Quantity		164
	<b>Total</b> <Ttl>	[1..1]			164
	<b>Volume</b> <Vol>	[1..1]	Quantity		165
	<b>Value</b> <Val>	[1..1]	Quantity		165
	<b>FailedRate</b> <FaildRate>	[1..1]			165
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		165
	<b>Value</b> <Val>	[1..1]	Rate		166
	<b>OtherFinancialInstruments</b> <OthrFinInstrms>	[1..1]			166
	<b>Aggregate</b> <Aggt>	[1..1]			166
	<b>Settled</b> <Sttld>	[1..1]			167
	<b>Volume</b> <Vol>	[1..1]	Quantity		167
	<b>Value</b> <Val>	[1..1]	Quantity		167
	<b>Failed</b> <Faild>	[1..1]			168
	<b>Volume</b> <Vol>	[1..1]	Quantity		168
	<b>Value</b> <Val>	[1..1]	Quantity		168
	<b>Total</b> <Ttl>	[1..1]			168
	<b>Volume</b> <Vol>	[1..1]	Quantity		169
	<b>Value</b> <Val>	[1..1]	Quantity		169

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FailedRate</b> <FaildRate>	[1..1]			169
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		169
	<b>Value</b> <Val>	[1..1]	Rate		170

#### 2.4.3.3.1 Equity <Eqty>

*Presence:* [1..1]

*Definition:* Shares in companies and other securities equivalent to shares in companies, partnerships or other entities, and depositary receipts in respect of share.

**Equity <Eqty>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			134
	<b>Settled</b> <Sttld>	[1..1]			135
	<b>Volume</b> <Vol>	[1..1]	Quantity		135
	<b>Value</b> <Val>	[1..1]	Quantity		135
	<b>Failed</b> <Faild>	[1..1]			136
	<b>Volume</b> <Vol>	[1..1]	Quantity		136
	<b>Value</b> <Val>	[1..1]	Quantity		136
	<b>Total</b> <Ttl>	[1..1]			136
	<b>Volume</b> <Vol>	[1..1]	Quantity		137
	<b>Value</b> <Val>	[1..1]	Quantity		137
	<b>FailedRate</b> <FaildRate>	[1..1]			137
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		137
	<b>Value</b> <Val>	[1..1]	Rate		138

##### 2.4.3.3.1.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			135
	<b>Volume</b> <Vol>	[1..1]	Quantity		135
	<b>Value</b> <Val>	[1..1]	Quantity		135
	<b>Failed</b> <Faild>	[1..1]			136
	<b>Volume</b> <Vol>	[1..1]	Quantity		136
	<b>Value</b> <Val>	[1..1]	Quantity		136
	<b>Total</b> <Ttl>	[1..1]			136
	<b>Volume</b> <Vol>	[1..1]	Quantity		137
	<b>Value</b> <Val>	[1..1]	Quantity		137

#### 2.4.3.3.1.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		135
	<b>Value</b> <Val>	[1..1]	Quantity		135

#### 2.4.3.3.1.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.1.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.1.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		136
	<b>Value</b> <Val>	[1..1]	Quantity		136

#### 2.4.3.3.1.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.1.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.1.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.



**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		137
	<b>Value</b> <Val>	[1..1]	Quantity		137

#### 2.4.3.3.1.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.1.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.1.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		137
	<b>Value</b> <Val>	[1..1]	Rate		138

#### 2.4.3.3.1.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.3.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.3.2 SovereignDebt <SvrnDebt>

*Presence:* [1..1]

*Definition:* Debt instrument issued by a sovereign issuer.

**SovereignDebt <SvrnDebt>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			138
	<b>Settled</b> <Sttld>	[1..1]			139
	<b>Volume</b> <Vol>	[1..1]	Quantity		139
	<b>Value</b> <Val>	[1..1]	Quantity		139
	<b>Failed</b> <Faild>	[1..1]			140
	<b>Volume</b> <Vol>	[1..1]	Quantity		140
	<b>Value</b> <Val>	[1..1]	Quantity		140
	<b>Total</b> <Ttl>	[1..1]			140
	<b>Volume</b> <Vol>	[1..1]	Quantity		141
	<b>Value</b> <Val>	[1..1]	Quantity		141
	<b>FailedRate</b> <FaildRate>	[1..1]			141
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		141
	<b>Value</b> <Val>	[1..1]	Rate		142

#### 2.4.3.3.2.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			139
	<b>Volume</b> <Vol>	[1..1]	Quantity		139
	<b>Value</b> <Val>	[1..1]	Quantity		139
	<b>Failed</b> <Faild>	[1..1]			140
	<b>Volume</b> <Vol>	[1..1]	Quantity		140
	<b>Value</b> <Val>	[1..1]	Quantity		140
	<b>Total</b> <Ttl>	[1..1]			140
	<b>Volume</b> <Vol>	[1..1]	Quantity		141
	<b>Value</b> <Val>	[1..1]	Quantity		141

#### 2.4.3.3.2.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		139
	<b>Value</b> <Val>	[1..1]	Quantity		139

#### 2.4.3.3.2.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.2.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.2.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		140
	<b>Value</b> <Val>	[1..1]	Quantity		140

#### 2.4.3.3.2.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.2.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.2.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		141
	<b>Value</b> <Val>	[1..1]	Quantity		141

#### 2.4.3.3.2.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.2.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.2.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		141
	<b>Value</b> <Val>	[1..1]	Rate		142

#### 2.4.3.3.2.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.3.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.3.3 Bond <Bd>

*Presence:* [1..1]

*Definition:* Bonds other than sovereign debt.

**Bond <Bd>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			142
	<b>Settled</b> <Sttld>	[1..1]			143
	<b>Volume</b> <Vol>	[1..1]	Quantity		143
	<b>Value</b> <Val>	[1..1]	Quantity		143
	<b>Failed</b> <Faild>	[1..1]			144
	<b>Volume</b> <Vol>	[1..1]	Quantity		144
	<b>Value</b> <Val>	[1..1]	Quantity		144
	<b>Total</b> <Ttl>	[1..1]			144
	<b>Volume</b> <Vol>	[1..1]	Quantity		145
	<b>Value</b> <Val>	[1..1]	Quantity		145
	<b>FailedRate</b> <FaildRate>	[1..1]			145
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		145
	<b>Value</b> <Val>	[1..1]	Rate		146

#### 2.4.3.3.3.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			143
	<b>Volume</b> <Vol>	[1..1]	Quantity		143
	<b>Value</b> <Val>	[1..1]	Quantity		143
	<b>Failed</b> <Faild>	[1..1]			144
	<b>Volume</b> <Vol>	[1..1]	Quantity		144
	<b>Value</b> <Val>	[1..1]	Quantity		144
	<b>Total</b> <Ttl>	[1..1]			144
	<b>Volume</b> <Vol>	[1..1]	Quantity		145
	<b>Value</b> <Val>	[1..1]	Quantity		145

#### 2.4.3.3.3.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		143
	<b>Value</b> <Val>	[1..1]	Quantity		143

#### 2.4.3.3.3.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.3.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.3.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		144
	<b>Value</b> <Val>	[1..1]	Quantity		144

#### 2.4.3.3.3.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.3.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.3.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.



**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		145
	<b>Value</b> <Val>	[1..1]	Quantity		145

#### 2.4.3.3.3.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.3.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.3.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		145
	<b>Value</b> <Val>	[1..1]	Rate		146

#### 2.4.3.3.3.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.3.3.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.3.4 OtherTransferableSecurities <OthrTrfblScties>

*Presence:* [1..1]

*Definition:* Securities meeting the criteria laid down in the relevant legislation.

**OtherTransferableSecurities <OthrTrfblScties>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			146
	<b>Settled</b> <Sttld>	[1..1]			147
	<b>Volume</b> <Vol>	[1..1]	Quantity		147
	<b>Value</b> <Val>	[1..1]	Quantity		147
	<b>Failed</b> <Faild>	[1..1]			148
	<b>Volume</b> <Vol>	[1..1]	Quantity		148
	<b>Value</b> <Val>	[1..1]	Quantity		148
	<b>Total</b> <Ttl>	[1..1]			148
	<b>Volume</b> <Vol>	[1..1]	Quantity		149
	<b>Value</b> <Val>	[1..1]	Quantity		149
	<b>FailedRate</b> <FaildRate>	[1..1]			149
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		149
	<b>Value</b> <Val>	[1..1]	Rate		150

#### 2.4.3.3.4.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			147
	<b>Volume</b> <Vol>	[1..1]	Quantity		147
	<b>Value</b> <Val>	[1..1]	Quantity		147
	<b>Failed</b> <Faild>	[1..1]			148
	<b>Volume</b> <Vol>	[1..1]	Quantity		148
	<b>Value</b> <Val>	[1..1]	Quantity		148
	<b>Total</b> <Ttl>	[1..1]			148
	<b>Volume</b> <Vol>	[1..1]	Quantity		149
	<b>Value</b> <Val>	[1..1]	Quantity		149

#### 2.4.3.3.4.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		147
	<b>Value</b> <Val>	[1..1]	Quantity		147

#### 2.4.3.3.4.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.4.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.4.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		148
	<b>Value</b> <Val>	[1..1]	Quantity		148

#### 2.4.3.3.4.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.4.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.4.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		149
	<b>Value</b> <Val>	[1..1]	Quantity		149

#### 2.4.3.3.4.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.4.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.4.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		149
	<b>Value</b> <Val>	[1..1]	Rate		150

#### 2.4.3.3.4.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.3.4.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.3.5 ExchangeTradingFunds <XchgTradgFnds>

*Presence:* [1..1]

*Definition:* Relates to a 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, as referred to in the relevant legislation.

**ExchangeTradingFunds <XchgTradgFnds>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			150
	<b>Settled</b> <Sttld>	[1..1]			151
	<b>Volume</b> <Vol>	[1..1]	Quantity		151
	<b>Value</b> <Val>	[1..1]	Quantity		151
	<b>Failed</b> <Faild>	[1..1]			152
	<b>Volume</b> <Vol>	[1..1]	Quantity		152
	<b>Value</b> <Val>	[1..1]	Quantity		152
	<b>Total</b> <Ttl>	[1..1]			152
	<b>Volume</b> <Vol>	[1..1]	Quantity		153
	<b>Value</b> <Val>	[1..1]	Quantity		153
	<b>FailedRate</b> <FaildRate>	[1..1]			153
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		153
	<b>Value</b> <Val>	[1..1]	Rate		154

#### 2.4.3.3.5.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			151
	<b>Volume</b> <Vol>	[1..1]	Quantity		151
	<b>Value</b> <Val>	[1..1]	Quantity		151
	<b>Failed</b> <Faild>	[1..1]			152
	<b>Volume</b> <Vol>	[1..1]	Quantity		152
	<b>Value</b> <Val>	[1..1]	Quantity		152
	<b>Total</b> <Ttl>	[1..1]			152
	<b>Volume</b> <Vol>	[1..1]	Quantity		153
	<b>Value</b> <Val>	[1..1]	Quantity		153

#### 2.4.3.3.5.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		151
	<b>Value</b> <Val>	[1..1]	Quantity		151

#### 2.4.3.3.5.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.5.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.5.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		152
	<b>Value</b> <Val>	[1..1]	Quantity		152

#### 2.4.3.3.5.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.5.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.5.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.



**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		153
	<b>Value</b> <Val>	[1..1]	Quantity		153

#### 2.4.3.3.5.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.5.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.5.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		153
	<b>Value</b> <Val>	[1..1]	Rate		154

#### 2.4.3.3.5.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.3.5.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.3.6 CollectiveInvestmentUndertakings <CllctvInvstmtUdrtkgs>

*Presence:* [1..1]

*Definition:* Units in collective investment undertakings, other than ETFs.

**CollectiveInvestmentUndertakings <CllctvInvstmtUdrtkgs>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			154
	<b>Settled</b> <Sttld>	[1..1]			155
	<b>Volume</b> <Vol>	[1..1]	Quantity		155
	<b>Value</b> <Val>	[1..1]	Quantity		155
	<b>Failed</b> <Faild>	[1..1]			156
	<b>Volume</b> <Vol>	[1..1]	Quantity		156
	<b>Value</b> <Val>	[1..1]	Quantity		156
	<b>Total</b> <Ttl>	[1..1]			156
	<b>Volume</b> <Vol>	[1..1]	Quantity		157
	<b>Value</b> <Val>	[1..1]	Quantity		157
	<b>FailedRate</b> <FaildRate>	[1..1]			157
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		157
	<b>Value</b> <Val>	[1..1]	Rate		158

#### 2.4.3.3.6.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			155
	<b>Volume</b> <Vol>	[1..1]	Quantity		155
	<b>Value</b> <Val>	[1..1]	Quantity		155
	<b>Failed</b> <Faild>	[1..1]			156
	<b>Volume</b> <Vol>	[1..1]	Quantity		156
	<b>Value</b> <Val>	[1..1]	Quantity		156
	<b>Total</b> <Ttl>	[1..1]			156
	<b>Volume</b> <Vol>	[1..1]	Quantity		157
	<b>Value</b> <Val>	[1..1]	Quantity		157

#### 2.4.3.3.6.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		155
	<b>Value</b> <Val>	[1..1]	Quantity		155

#### 2.4.3.3.6.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.6.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.6.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		156
	<b>Value</b> <Val>	[1..1]	Quantity		156

#### 2.4.3.3.6.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.6.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.6.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		157
	<b>Value</b> <Val>	[1..1]	Quantity		157

#### 2.4.3.3.6.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.6.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.6.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		157
	<b>Value</b> <Val>	[1..1]	Rate		158

#### 2.4.3.3.6.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.3.6.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.3.7 MoneyMarketInstrument <MnyMktInstrm>

*Presence:* [1..1]

*Definition:* Money market instruments other than sovereign debts.

**MoneyMarketInstrument <MnyMktInstrm>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			158
	<b>Settled</b> <Sttld>	[1..1]			159
	<b>Volume</b> <Vol>	[1..1]	Quantity		159
	<b>Value</b> <Val>	[1..1]	Quantity		159
	<b>Failed</b> <Faild>	[1..1]			160
	<b>Volume</b> <Vol>	[1..1]	Quantity		160
	<b>Value</b> <Val>	[1..1]	Quantity		160
	<b>Total</b> <Ttl>	[1..1]			160
	<b>Volume</b> <Vol>	[1..1]	Quantity		161
	<b>Value</b> <Val>	[1..1]	Quantity		161
	<b>FailedRate</b> <FaildRate>	[1..1]			161
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		161
	<b>Value</b> <Val>	[1..1]	Rate		162

#### 2.4.3.3.7.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			159
	<b>Volume</b> <Vol>	[1..1]	Quantity		159
	<b>Value</b> <Val>	[1..1]	Quantity		159
	<b>Failed</b> <Faild>	[1..1]			160
	<b>Volume</b> <Vol>	[1..1]	Quantity		160
	<b>Value</b> <Val>	[1..1]	Quantity		160
	<b>Total</b> <Ttl>	[1..1]			160
	<b>Volume</b> <Vol>	[1..1]	Quantity		161
	<b>Value</b> <Val>	[1..1]	Quantity		161

#### 2.4.3.3.7.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		159
	<b>Value</b> <Val>	[1..1]	Quantity		159

#### 2.4.3.3.7.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.7.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.7.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		160
	<b>Value</b> <Val>	[1..1]	Quantity		160

#### 2.4.3.3.7.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.7.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.7.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.



**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		161
	<b>Value</b> <Val>	[1..1]	Quantity		161

#### 2.4.3.3.7.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.7.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.7.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		161
	<b>Value</b> <Val>	[1..1]	Rate		162

#### 2.4.3.3.7.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.3.7.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.3.8 EmissionAllowance <EmssnAllwnc>

*Presence:* [1..1]

*Definition:* Relates to emission allowances which are tradable according to the relevant legislation.

**EmissionAllowance <EmssnAllwnc>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			162
	<b>Settled</b> <Sttld>	[1..1]			163
	<b>Volume</b> <Vol>	[1..1]	Quantity		163
	<b>Value</b> <Val>	[1..1]	Quantity		163
	<b>Failed</b> <Faild>	[1..1]			164
	<b>Volume</b> <Vol>	[1..1]	Quantity		164
	<b>Value</b> <Val>	[1..1]	Quantity		164
	<b>Total</b> <Ttl>	[1..1]			164
	<b>Volume</b> <Vol>	[1..1]	Quantity		165
	<b>Value</b> <Val>	[1..1]	Quantity		165
	<b>FailedRate</b> <FaildRate>	[1..1]			165
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		165
	<b>Value</b> <Val>	[1..1]	Rate		166

#### 2.4.3.3.8.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			163
	<b>Volume</b> <Vol>	[1..1]	Quantity		163
	<b>Value</b> <Val>	[1..1]	Quantity		163
	<b>Failed</b> <Faild>	[1..1]			164
	<b>Volume</b> <Vol>	[1..1]	Quantity		164
	<b>Value</b> <Val>	[1..1]	Quantity		164
	<b>Total</b> <Ttl>	[1..1]			164
	<b>Volume</b> <Vol>	[1..1]	Quantity		165
	<b>Value</b> <Val>	[1..1]	Quantity		165

#### 2.4.3.3.8.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		163
	<b>Value</b> <Val>	[1..1]	Quantity		163

#### 2.4.3.3.8.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.8.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.8.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		164
	<b>Value</b> <Val>	[1..1]	Quantity		164

#### 2.4.3.3.8.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.8.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.8.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		165
	<b>Value</b> <Val>	[1..1]	Quantity		165

#### 2.4.3.3.8.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.8.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.8.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		165
	<b>Value</b> <Val>	[1..1]	Rate		166

#### 2.4.3.3.8.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.3.8.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.3.9 OtherFinancialInstruments <OthrFinInstrms>

*Presence:* [1..1]

*Definition:* Covers any financial instruments not covered as a dedicated category.

**OtherFinancialInstruments <OthrFinInstrms>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			166
	<b>Settled</b> <Sttld>	[1..1]			167
	<b>Volume</b> <Vol>	[1..1]	Quantity		167
	<b>Value</b> <Val>	[1..1]	Quantity		167
	<b>Failed</b> <Faild>	[1..1]			168
	<b>Volume</b> <Vol>	[1..1]	Quantity		168
	<b>Value</b> <Val>	[1..1]	Quantity		168
	<b>Total</b> <Ttl>	[1..1]			168
	<b>Volume</b> <Vol>	[1..1]	Quantity		169
	<b>Value</b> <Val>	[1..1]	Quantity		169
	<b>FailedRate</b> <FaildRate>	[1..1]			169
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		169
	<b>Value</b> <Val>	[1..1]	Rate		170

#### 2.4.3.3.9.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			167
	<b>Volume</b> <Vol>	[1..1]	Quantity		167
	<b>Value</b> <Val>	[1..1]	Quantity		167
	<b>Failed</b> <Faild>	[1..1]			168
	<b>Volume</b> <Vol>	[1..1]	Quantity		168
	<b>Value</b> <Val>	[1..1]	Quantity		168
	<b>Total</b> <Ttl>	[1..1]			168
	<b>Volume</b> <Vol>	[1..1]	Quantity		169
	<b>Value</b> <Val>	[1..1]	Quantity		169

#### 2.4.3.3.9.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		167
	<b>Value</b> <Val>	[1..1]	Quantity		167

#### 2.4.3.3.9.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.9.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.9.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		168
	<b>Value</b> <Val>	[1..1]	Quantity		168

#### 2.4.3.3.9.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.9.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.9.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.



**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		169
	<b>Value</b> <Val>	[1..1]	Quantity		169

#### 2.4.3.3.9.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.3.9.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.3.9.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		169
	<b>Value</b> <Val>	[1..1]	Rate		170

#### 2.4.3.3.9.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### **2.4.3.3.9.2.2 Value <Val>**

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### **2.4.3.4 TransactionType <TxTp>**

*Presence:* [1..1]

*Definition:* Classification of securities movements according to the categories defined in the relevant legislation.

**TransactionType <TxTp>** contains the following **SettlementInternaliserTransactionType1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesBuyOrSell</b> <SctiesBuyOrSell>	[1..1]			173
	<b>Aggregate</b> <Aggt>	[1..1]			173
	<b>Settled</b> <Sttld>	[1..1]			174
	<b>Volume</b> <Vol>	[1..1]	Quantity		174
	<b>Value</b> <Val>	[1..1]	Quantity		174
	<b>Failed</b> <Faild>	[1..1]			175
	<b>Volume</b> <Vol>	[1..1]	Quantity		175
	<b>Value</b> <Val>	[1..1]	Quantity		175
	<b>Total</b> <Ttl>	[1..1]			175
	<b>Volume</b> <Vol>	[1..1]	Quantity		176
	<b>Value</b> <Val>	[1..1]	Quantity		176
	<b>FailedRate</b> <FaildRate>	[1..1]			176
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		176
	<b>Value</b> <Val>	[1..1]	Rate		177
	<b>CollateralManagementOperation</b> <CollMgmtOpr>	[1..1]			177
	<b>Aggregate</b> <Aggt>	[1..1]			177
	<b>Settled</b> <Sttld>	[1..1]			178
	<b>Volume</b> <Vol>	[1..1]	Quantity		178
	<b>Value</b> <Val>	[1..1]	Quantity		178
	<b>Failed</b> <Faild>	[1..1]			179
	<b>Volume</b> <Vol>	[1..1]	Quantity		179
	<b>Value</b> <Val>	[1..1]	Quantity		179
	<b>Total</b> <Ttl>	[1..1]			179
	<b>Volume</b> <Vol>	[1..1]	Quantity		180
	<b>Value</b> <Val>	[1..1]	Quantity		180
	<b>FailedRate</b> <FaildRate>	[1..1]			180
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		180
	<b>Value</b> <Val>	[1..1]	Rate		181
	<b>SecuritiesLendingOrBorrowing</b> <SctiesLndgOrBrwng>	[1..1]			181
	<b>Aggregate</b> <Aggt>	[1..1]			181
	<b>Settled</b> <Sttld>	[1..1]			182

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		182
	<b>Value</b> <Val>	[1..1]	Quantity		182
	<b>Failed</b> <Faild>	[1..1]			183
	<b>Volume</b> <Vol>	[1..1]	Quantity		183
	<b>Value</b> <Val>	[1..1]	Quantity		183
	<b>Total</b> <Ttl>	[1..1]			183
	<b>Volume</b> <Vol>	[1..1]	Quantity		184
	<b>Value</b> <Val>	[1..1]	Quantity		184
	<b>FailedRate</b> <FaildRate>	[1..1]			184
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		184
	<b>Value</b> <Val>	[1..1]	Rate		185
	<b>RepurchaseAgreement</b> <RpAgrmt>	[1..1]			185
	<b>Aggregate</b> <Aggt>	[1..1]			185
	<b>Settled</b> <Sttld>	[1..1]			186
	<b>Volume</b> <Vol>	[1..1]	Quantity		186
	<b>Value</b> <Val>	[1..1]	Quantity		186
	<b>Failed</b> <Faild>	[1..1]			187
	<b>Volume</b> <Vol>	[1..1]	Quantity		187
	<b>Value</b> <Val>	[1..1]	Quantity		187
	<b>Total</b> <Ttl>	[1..1]			187
	<b>Volume</b> <Vol>	[1..1]	Quantity		188
	<b>Value</b> <Val>	[1..1]	Quantity		188
	<b>FailedRate</b> <FaildRate>	[1..1]			188
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		188
	<b>Value</b> <Val>	[1..1]	Rate		189
	<b>OtherTransactions</b> <OthrTxs>	[1..1]			189
	<b>Aggregate</b> <Aggt>	[1..1]			189
	<b>Settled</b> <Sttld>	[1..1]			190
	<b>Volume</b> <Vol>	[1..1]	Quantity		190
	<b>Value</b> <Val>	[1..1]	Quantity		190
	<b>Failed</b> <Faild>	[1..1]			191

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		191
	<b>Value</b> <Val>	[1..1]	Quantity		191
	<b>Total</b> <Ttl>	[1..1]			191
	<b>Volume</b> <Vol>	[1..1]	Quantity		192
	<b>Value</b> <Val>	[1..1]	Quantity		192
	<b>FailedRate</b> <FaildRate>	[1..1]			192
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		192
	<b>Value</b> <Val>	[1..1]	Rate		193

#### 2.4.3.4.1 SecuritiesBuyOrSell <SctiesBuyOrSell>

*Presence:* [1..1]

*Definition:* Purchase or sale of securities.

**SecuritiesBuyOrSell** <SctiesBuyOrSell> contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			173
	<b>Settled</b> <Sttld>	[1..1]			174
	<b>Volume</b> <Vol>	[1..1]	Quantity		174
	<b>Value</b> <Val>	[1..1]	Quantity		174
	<b>Failed</b> <Faild>	[1..1]			175
	<b>Volume</b> <Vol>	[1..1]	Quantity		175
	<b>Value</b> <Val>	[1..1]	Quantity		175
	<b>Total</b> <Ttl>	[1..1]			175
	<b>Volume</b> <Vol>	[1..1]	Quantity		176
	<b>Value</b> <Val>	[1..1]	Quantity		176
	<b>FailedRate</b> <FaildRate>	[1..1]			176
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		176
	<b>Value</b> <Val>	[1..1]	Rate		177

##### 2.4.3.4.1.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			174
	<b>Volume</b> <Vol>	[1..1]	Quantity		174
	<b>Value</b> <Val>	[1..1]	Quantity		174
	<b>Failed</b> <Faild>	[1..1]			175
	<b>Volume</b> <Vol>	[1..1]	Quantity		175
	<b>Value</b> <Val>	[1..1]	Quantity		175
	<b>Total</b> <Ttl>	[1..1]			175
	<b>Volume</b> <Vol>	[1..1]	Quantity		176
	<b>Value</b> <Val>	[1..1]	Quantity		176

#### 2.4.3.4.1.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		174
	<b>Value</b> <Val>	[1..1]	Quantity		174

#### 2.4.3.4.1.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.4.1.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.4.1.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		175
	<b>Value</b> <Val>	[1..1]	Quantity		175

##### 2.4.3.4.1.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

##### 2.4.3.4.1.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

##### 2.4.3.4.1.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		176
	<b>Value</b> <Val>	[1..1]	Quantity		176

#### 2.4.3.4.1.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.4.1.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.4.1.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		176
	<b>Value</b> <Val>	[1..1]	Rate		177

#### 2.4.3.4.1.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.



*Datatype:* "PercentageRate" on page 211

#### 2.4.3.4.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.4.2 CollateralManagementOperation <CollMgmtOpr>

*Presence:* [1..1]

*Definition:* Relates to securities transfers aiming to provide or to return collateral.

**CollateralManagementOperation <CollMgmtOpr>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			177
	<b>Settled</b> <Sttld>	[1..1]			178
	<b>Volume</b> <Vol>	[1..1]	Quantity		178
	<b>Value</b> <Val>	[1..1]	Quantity		178
	<b>Failed</b> <Faild>	[1..1]			179
	<b>Volume</b> <Vol>	[1..1]	Quantity		179
	<b>Value</b> <Val>	[1..1]	Quantity		179
	<b>Total</b> <Ttl>	[1..1]			179
	<b>Volume</b> <Vol>	[1..1]	Quantity		180
	<b>Value</b> <Val>	[1..1]	Quantity		180
	<b>FailedRate</b> <FaildRate>	[1..1]			180
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		180
	<b>Value</b> <Val>	[1..1]	Rate		181

#### 2.4.3.4.2.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			178
	<b>Volume</b> <Vol>	[1..1]	Quantity		178
	<b>Value</b> <Val>	[1..1]	Quantity		178
	<b>Failed</b> <Faild>	[1..1]			179
	<b>Volume</b> <Vol>	[1..1]	Quantity		179
	<b>Value</b> <Val>	[1..1]	Quantity		179
	<b>Total</b> <Ttl>	[1..1]			179
	<b>Volume</b> <Vol>	[1..1]	Quantity		180
	<b>Value</b> <Val>	[1..1]	Quantity		180

#### 2.4.3.4.2.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		178
	<b>Value</b> <Val>	[1..1]	Quantity		178

#### 2.4.3.4.2.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.4.2.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.4.2.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		179
	<b>Value</b> <Val>	[1..1]	Quantity		179

#### 2.4.3.4.2.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.4.2.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.4.2.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		180
	<b>Value</b> <Val>	[1..1]	Quantity		180

#### 2.4.3.4.2.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.4.2.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.4.2.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		180
	<b>Value</b> <Val>	[1..1]	Rate		181

#### 2.4.3.4.2.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.4.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.4.3 SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>

*Presence:* [1..1]

*Definition:* Relates to a securities lending or borrowing operation.

**SecuritiesLendingOrBorrowing <SctiesLndgOrBrrwg>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			181
	<b>Settled</b> <Sttld>	[1..1]			182
	<b>Volume</b> <Vol>	[1..1]	Quantity		182
	<b>Value</b> <Val>	[1..1]	Quantity		182
	<b>Failed</b> <Faild>	[1..1]			183
	<b>Volume</b> <Vol>	[1..1]	Quantity		183
	<b>Value</b> <Val>	[1..1]	Quantity		183
	<b>Total</b> <Ttl>	[1..1]			183
	<b>Volume</b> <Vol>	[1..1]	Quantity		184
	<b>Value</b> <Val>	[1..1]	Quantity		184
	<b>FailedRate</b> <FaildRate>	[1..1]			184
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		184
	<b>Value</b> <Val>	[1..1]	Rate		185

#### 2.4.3.4.3.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			182
	<b>Volume</b> <Vol>	[1..1]	Quantity		182
	<b>Value</b> <Val>	[1..1]	Quantity		182
	<b>Failed</b> <Faild>	[1..1]			183
	<b>Volume</b> <Vol>	[1..1]	Quantity		183
	<b>Value</b> <Val>	[1..1]	Quantity		183
	<b>Total</b> <Ttl>	[1..1]			183
	<b>Volume</b> <Vol>	[1..1]	Quantity		184
	<b>Value</b> <Val>	[1..1]	Quantity		184

#### 2.4.3.4.3.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		182
	<b>Value</b> <Val>	[1..1]	Quantity		182

#### 2.4.3.4.3.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.4.3.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.4.3.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		183
	<b>Value</b> <Val>	[1..1]	Quantity		183

#### 2.4.3.4.3.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.4.3.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.4.3.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		184
	<b>Value</b> <Val>	[1..1]	Quantity		184

#### 2.4.3.4.3.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.4.3.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.4.3.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		184
	<b>Value</b> <Val>	[1..1]	Rate		185

#### 2.4.3.4.3.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.



*Datatype:* "PercentageRate" on page 211

#### 2.4.3.4.3.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.4.4 RepurchaseAgreement <RpAgrmt>

*Presence:* [1..1]

*Definition:* Repurchase transactions.

**RepurchaseAgreement <RpAgrmt>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			185
	<b>Settled</b> <Sttld>	[1..1]			186
	<b>Volume</b> <Vol>	[1..1]	Quantity		186
	<b>Value</b> <Val>	[1..1]	Quantity		186
	<b>Failed</b> <Faild>	[1..1]			187
	<b>Volume</b> <Vol>	[1..1]	Quantity		187
	<b>Value</b> <Val>	[1..1]	Quantity		187
	<b>Total</b> <Ttl>	[1..1]			187
	<b>Volume</b> <Vol>	[1..1]	Quantity		188
	<b>Value</b> <Val>	[1..1]	Quantity		188
	<b>FailedRate</b> <FaildRate>	[1..1]			188
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		188
	<b>Value</b> <Val>	[1..1]	Rate		189

#### 2.4.3.4.4.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			186
	<b>Volume</b> <Vol>	[1..1]	Quantity		186
	<b>Value</b> <Val>	[1..1]	Quantity		186
	<b>Failed</b> <Faild>	[1..1]			187
	<b>Volume</b> <Vol>	[1..1]	Quantity		187
	<b>Value</b> <Val>	[1..1]	Quantity		187
	<b>Total</b> <Ttl>	[1..1]			187
	<b>Volume</b> <Vol>	[1..1]	Quantity		188
	<b>Value</b> <Val>	[1..1]	Quantity		188

#### 2.4.3.4.4.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		186
	<b>Value</b> <Val>	[1..1]	Quantity		186

#### 2.4.3.4.4.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.4.4.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.4.4.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		187
	<b>Value</b> <Val>	[1..1]	Quantity		187

#### 2.4.3.4.4.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.4.4.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.4.4.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		188
	<b>Value</b> <Val>	[1..1]	Quantity		188

#### 2.4.3.4.4.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.4.4.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.4.4.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		188
	<b>Value</b> <Val>	[1..1]	Rate		189

#### 2.4.3.4.4.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.4.4.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.4.5 OtherTransactions <OthrTxs>

*Presence:* [1..1]

*Definition:* Covers any securities transactions type not covered as a dedicated type.

**OtherTransactions <OthrTxs>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			189
	<b>Settled</b> <Sttld>	[1..1]			190
	<b>Volume</b> <Vol>	[1..1]	Quantity		190
	<b>Value</b> <Val>	[1..1]	Quantity		190
	<b>Failed</b> <Faild>	[1..1]			191
	<b>Volume</b> <Vol>	[1..1]	Quantity		191
	<b>Value</b> <Val>	[1..1]	Quantity		191
	<b>Total</b> <Ttl>	[1..1]			191
	<b>Volume</b> <Vol>	[1..1]	Quantity		192
	<b>Value</b> <Val>	[1..1]	Quantity		192
	<b>FailedRate</b> <FaildRate>	[1..1]			192
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		192
	<b>Value</b> <Val>	[1..1]	Rate		193

#### 2.4.3.4.5.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			190
	<b>Volume</b> <Vol>	[1..1]	Quantity		190
	<b>Value</b> <Val>	[1..1]	Quantity		190
	<b>Failed</b> <Faild>	[1..1]			191
	<b>Volume</b> <Vol>	[1..1]	Quantity		191
	<b>Value</b> <Val>	[1..1]	Quantity		191
	<b>Total</b> <Ttl>	[1..1]			191
	<b>Volume</b> <Vol>	[1..1]	Quantity		192
	<b>Value</b> <Val>	[1..1]	Quantity		192

#### 2.4.3.4.5.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		190
	<b>Value</b> <Val>	[1..1]	Quantity		190

#### 2.4.3.4.5.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.4.5.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,

- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.4.5.1.2 Failed <Failed>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Failed>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		191
	<b>Value</b> <Val>	[1..1]	Quantity		191

#### 2.4.3.4.5.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.4.5.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.4.5.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		192
	<b>Value</b> <Val>	[1..1]	Quantity		192

#### 2.4.3.4.5.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.4.5.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.4.5.2 FailedRate <FaillRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaillRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		192
	<b>Value</b> <Val>	[1..1]	Rate		193

#### 2.4.3.4.5.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.



*Datatype:* "PercentageRate" on page 211

#### **2.4.3.4.5.2.2 Value <Val>**

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### **2.4.3.5 ClientType <ClntTp>**

*Presence:* [1..1]

*Definition:* Classification of a settlement internaliser's clients as referred to in the relevant legislation.

**ClientType <ClntTp>** contains the following **SettlementInternaliserClientType1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Professional &lt;Prfssnl&gt;</b>	[1..1]			194
	<b>Aggregate &lt;Aggt&gt;</b>	[1..1]			195
	<b>Settled &lt;Sttld&gt;</b>	[1..1]			196
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		196
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		196
	<b>Failed &lt;Faild&gt;</b>	[1..1]			196
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		197
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		197
	<b>Total &lt;Ttl&gt;</b>	[1..1]			197
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		197
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		198
	<b>FailedRate &lt;FaildRate&gt;</b>	[1..1]			198
	<b>VolumePercentage &lt;VolPctg&gt;</b>	[1..1]	Rate		198
	<b>Value &lt;Val&gt;</b>	[1..1]	Rate		198
	<b>Retail &lt;Rtl&gt;</b>	[1..1]			198
	<b>Aggregate &lt;Aggt&gt;</b>	[1..1]			199
	<b>Settled &lt;Sttld&gt;</b>	[1..1]			199
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		200
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		200
	<b>Failed &lt;Faild&gt;</b>	[1..1]			200
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		200
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		201
	<b>Total &lt;Ttl&gt;</b>	[1..1]			201
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		201
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		201
	<b>FailedRate &lt;FaildRate&gt;</b>	[1..1]			202
	<b>VolumePercentage &lt;VolPctg&gt;</b>	[1..1]	Rate		202
	<b>Value &lt;Val&gt;</b>	[1..1]	Rate		202

#### 2.4.3.5.1 Professional <Prfssnl>

*Presence:* [1..1]

*Definition:* Professional clients as defined in the relevant legislation.

**Professional <Prfssnl>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			195
	<b>Settled</b> <Sttld>	[1..1]			196
	<b>Volume</b> <Vol>	[1..1]	Quantity		196
	<b>Value</b> <Val>	[1..1]	Quantity		196
	<b>Failed</b> <Faild>	[1..1]			196
	<b>Volume</b> <Vol>	[1..1]	Quantity		197
	<b>Value</b> <Val>	[1..1]	Quantity		197
	<b>Total</b> <Ttl>	[1..1]			197
	<b>Volume</b> <Vol>	[1..1]	Quantity		197
	<b>Value</b> <Val>	[1..1]	Quantity		198
	<b>FailedRate</b> <FaildRate>	[1..1]			198
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		198
	<b>Value</b> <Val>	[1..1]	Rate		198

#### 2.4.3.5.1.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			196
	<b>Volume</b> <Vol>	[1..1]	Quantity		196
	<b>Value</b> <Val>	[1..1]	Quantity		196
	<b>Failed</b> <Faild>	[1..1]			196
	<b>Volume</b> <Vol>	[1..1]	Quantity		197
	<b>Value</b> <Val>	[1..1]	Quantity		197
	<b>Total</b> <Ttl>	[1..1]			197
	<b>Volume</b> <Vol>	[1..1]	Quantity		197
	<b>Value</b> <Val>	[1..1]	Quantity		198

**2.4.3.5.1.1.1 Settled <SttId>***Presence:* [1..1]*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.**Settled <SttId>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		196
	<b>Value</b> <Val>	[1..1]	Quantity		196

**2.4.3.5.1.1.1.1 Volume <Vol>***Presence:* [1..1]*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211**2.4.3.5.1.1.1.2 Value <Val>***Presence:* [1..1]*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210**2.4.3.5.1.1.2 Failed <Faild>***Presence:* [1..1]*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.**Failed <Faild>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		197
	<b>Value</b> <Val>	[1..1]	Quantity		197

**2.4.3.5.1.1.2.1 Volume <Vol>***Presence:* [1..1]*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211**2.4.3.5.1.1.2.2 Value <Val>***Presence:* [1..1]*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210**2.4.3.5.1.1.3 Total <Ttl>***Presence:* [1..1]*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		197
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		198

**2.4.3.5.1.1.3.1 Volume <Vol>***Presence:* [1..1]*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

**2.4.3.5.1.1.3.2 Value <Val>***Presence:* [1..1]*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210**2.4.3.5.1.2 FailedRate <FailedRate>***Presence:* [1..1]*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.**FailedRate <FailedRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage &lt;VolPctg&gt;</b>	[1..1]	Rate		198
	<b>Value &lt;Val&gt;</b>	[1..1]	Rate		198

**2.4.3.5.1.2.1 VolumePercentage <VolPctg>***Presence:* [1..1]*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.*Datatype:* "PercentageRate" on page 211**2.4.3.5.1.2.2 Value <Val>***Presence:* [1..1]*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.*Datatype:* "PercentageRate" on page 211**2.4.3.5.2 Retail <Rtl>***Presence:* [1..1]*Definition:* Clients other than professional clients.

**Retail <Rtl>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate &lt;Aggt&gt;</b>	[1..1]			199
	<b>Settled &lt;Sttld&gt;</b>	[1..1]			199
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		200
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		200
	<b>Failed &lt;Faild&gt;</b>	[1..1]			200
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		200
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		201
	<b>Total &lt;Ttl&gt;</b>	[1..1]			201
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		201
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		201
	<b>FailedRate &lt;FaildRate&gt;</b>	[1..1]			202
	<b>VolumePercentage &lt;VolPctg&gt;</b>	[1..1]	Rate		202
	<b>Value &lt;Val&gt;</b>	[1..1]	Rate		202

#### 2.4.3.5.2.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled &lt;Sttld&gt;</b>	[1..1]			199
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		200
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		200
	<b>Failed &lt;Faild&gt;</b>	[1..1]			200
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		200
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		201
	<b>Total &lt;Ttl&gt;</b>	[1..1]			201
	<b>Volume &lt;Vol&gt;</b>	[1..1]	Quantity		201
	<b>Value &lt;Val&gt;</b>	[1..1]	Quantity		201

##### 2.4.3.5.2.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <Sttld>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		200
	<b>Value</b> <Val>	[1..1]	Quantity		200

#### 2.4.3.5.2.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.5.2.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.5.2.1.2 Failed <Faild>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Faild>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		200
	<b>Value</b> <Val>	[1..1]	Quantity		201

#### 2.4.3.5.2.1.2.1 Volume <Vol>

*Presence:* [1..1]



*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.5.2.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.5.2.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		201
	<b>Value</b> <Val>	[1..1]	Quantity		201

#### 2.4.3.5.2.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.5.2.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.5.2.2 FailedRate <FaildRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaildRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage &lt;VolPctg&gt;</b>	[1..1]	Rate		202
	<b>Value &lt;Val&gt;</b>	[1..1]	Rate		202

##### 2.4.3.5.2.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

##### 2.4.3.5.2.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

#### 2.4.3.6 TotalCashTransfer <TtlCshTrf>

*Presence:* [1..1]

*Definition:* Covers cash payments related to securities transactions.

**TotalCashTransfer <TtICshTrf>** contains the following **InternalisationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Aggregate</b> <Aggt>	[1..1]			203
	<b>Settled</b> <Sttld>	[1..1]			203
	<b>Volume</b> <Vol>	[1..1]	Quantity		204
	<b>Value</b> <Val>	[1..1]	Quantity		204
	<b>Failed</b> <Faild>	[1..1]			204
	<b>Volume</b> <Vol>	[1..1]	Quantity		204
	<b>Value</b> <Val>	[1..1]	Quantity		205
	<b>Total</b> <Ttl>	[1..1]			205
	<b>Volume</b> <Vol>	[1..1]	Quantity		205
	<b>Value</b> <Val>	[1..1]	Quantity		205
	<b>FailedRate</b> <FaildRate>	[1..1]			206
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		206
	<b>Value</b> <Val>	[1..1]	Rate		206

#### 2.4.3.6.1 Aggregate <Aggt>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of settled, failed, total of internalised settlement instructions performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers.

**Aggregate <Aggt>** contains the following **InternalisationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Settled</b> <Sttld>	[1..1]			203
	<b>Volume</b> <Vol>	[1..1]	Quantity		204
	<b>Value</b> <Val>	[1..1]	Quantity		204
	<b>Failed</b> <Faild>	[1..1]			204
	<b>Volume</b> <Vol>	[1..1]	Quantity		204
	<b>Value</b> <Val>	[1..1]	Quantity		205
	<b>Total</b> <Ttl>	[1..1]			205
	<b>Volume</b> <Vol>	[1..1]	Quantity		205
	<b>Value</b> <Val>	[1..1]	Quantity		205

##### 2.4.3.6.1.1 Settled <Sttld>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions settled during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Settled <SttId>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		204
	<b>Value</b> <Val>	[1..1]	Quantity		204

#### 2.4.3.6.1.1.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.6.1.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.6.1.2 Failed <Faild>

*Presence:* [1..1]

*Definition:* Aggregated volume and value of internalised settlement instructions failed during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Failed <Faild>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		204
	<b>Value</b> <Val>	[1..1]	Quantity		205

#### 2.4.3.6.1.2.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.6.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.6.1.3 Total <Ttl>

*Presence:* [1..1]

*Definition:* Aggregated total volume and value of internalised settlement instructions performed (settled and failed) during the period covered by the report, for financial Instruments, types of transactions, types of clients and cash transfers.

**Total <Ttl>** contains the following **InternalisationDataVolume1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Volume</b> <Vol>	[1..1]	Quantity		205
	<b>Value</b> <Val>	[1..1]	Quantity		205

#### 2.4.3.6.1.3.1 Volume <Vol>

*Presence:* [1..1]

*Definition:* Specifies the aggregated volume of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions.

*Datatype:* "Max20PositiveNumber" on page 211

#### 2.4.3.6.1.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the aggregated value of internalised settlement instructions, in terms of:

- Failed transactions,
- Settled transactions,
- Total transactions,
- Percentage rate.

*Datatype:* "Max20PositiveDecimalNumber" on page 210

#### 2.4.3.6.2 FailedRate <FaieldRate>

*Presence:* [1..1]

*Definition:* Rate of failed internalised settlement instructions compared to the total volume and value, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

**FailedRate <FaieldRate>** contains the following **InternalisationDataRate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VolumePercentage</b> <VolPctg>	[1..1]	Rate		206
	<b>Value</b> <Val>	[1..1]	Rate		206

##### 2.4.3.6.2.1 VolumePercentage <VolPctg>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of volume, of the failed internalised settlement instructions compared to the total volume, of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

##### 2.4.3.6.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the rate, in terms of value, of the failed internalised settlement instructions compared to the total value of internalised settlement instructions performed (settled and failed) during the period covered by the report.

*Datatype:* "PercentageRate" on page 211

## 2.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 208 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		208
	Envelope <Envlp>	[1..1]	(External Schema)		208

#### 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 Message Items Types

### 3.1 Miscellaneous

#### 3.1.1 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		208
	Envelope <Envlp>	[1..1]	(External Schema)		208

##### 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.

##### 3.1.1.1 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 212

##### 3.1.1.2 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.

## 3.2 Message Datatypes

### 3.2.1 CodeSet

#### 3.2.1.1 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.

**3.2.1.2 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).

**3.2.1.3 TransactionOperationType4Code**

*Definition:* Specifies the transaction operation action type.

*Type:* CodeSet

CodeName	Name	Definition
NEWT	NewTransaction	Transaction is a new transaction.
AMND	Amendment	Transaction amends a previously sent transaction.
CANC	Cancellation	Transaction requests the deletion/cancellation of a previously sent transaction.

**3.2.2 Date****3.2.2.1 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

## 3.2.3 DateTime

### 3.2.3.1 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

## 3.2.4 IdentifierSet

### 3.2.4.1 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}

## 3.2.5 Quantity

### 3.2.5.1 Max20PositiveDecimalNumber

*Definition:* Number of objects represented as a decimal number, eg, 0.75 or 45.6.

*Type:* Quantity

#### Format

minInclusive	0
totalDigits	20
fractionDigits	2

### 3.2.5.2 Max20PositiveNumber

*Definition:* Number of objects represented as an integer.

*Type:* Quantity

#### Format

minInclusive	0
totalDigits	20
fractionDigits	0

## 3.2.6 Rate

### 3.2.6.1 PercentageRate

*Definition:* Rate expressed as a percentage, ie, in hundredths, eg, 0.7 is 7/10 of a percent, and 7.0 is 7%.

*Type:* Rate

#### Format

totalDigits	11
fractionDigits	10
baseValue	100.0

## 3.2.7 Text

### 3.2.7.1 Exact2UpperCaseAlphaText

*Definition:* Specifies an upper case alphabetic non numeric string with an exact length of two characters.

*Type:* Text

#### Format

pattern	[A-Z]{2}
---------	----------

### 3.2.7.2 Max140Text

*Definition:* Specifies a character string with a maximum length of 140 characters.

*Type:* Text

#### Format

minLength	1
maxLength	140

### 3.2.7.3 Max2048Text

*Definition:* Specifies a character string with a maximum length of 2048 characters.

*Type:* Text

**Format**

minLength	1
maxLength	2048

### 3.2.7.4 Max350Text

*Definition:* Specifies a character string with a maximum length of 350 characters.

*Type:* Text

**Format**

minLength	1
maxLength	350

### 3.2.7.5 PhoneNumber

*Definition:* The collection of information which identifies a specific phone or FAX number as defined by telecom services.

It consists of a "+" followed by the country code (from 1 to 3 characters) then a "-" and finally, any combination of numbers, "(", ")", "+" and "-" (up to 30 characters).

*Type:* Text

**Format**

pattern	\+[0-9]{1,3}-[0-9()+\-]{1,30}
---------	-------------------------------