

**ISO 20022**

## **Total Portfolio Valuation Report**

**Approved by the Securities SEG on 7 October 2011**

## **Message Definition Report**

**October 2011**

## Table Of Contents

<b>Overview .....</b>	<b>1</b>
Scope .....	1
How to read .....	1
<b>Message Flow - Total Portfolio Valuation Reporting .....</b>	<b>2</b>
Reporting .....	2
Cancellation of TPV Report .....	2
Request for TPV Report .....	3
<b>semt.024.001.01 TotalPortfolioValuationReportV01 .....</b>	<b>5</b>
Message Functionality .....	5
Structure .....	6
Rules and Guidelines .....	11
Message Items Description .....	12
Business Example .....	59
<b>Message Item Types .....</b>	<b>64</b>
Data Types .....	64
End Points .....	76
<b>Indexes .....</b>	<b>86</b>
Index of Message Items .....	86
Index of XML tags .....	91
Index of Message Item Types .....	96
<b>Revision Record .....</b>	<b>104</b>

## Overview

## Scope

This document describes a Total Portfolio Valuation Report ISO 20022 message definition developed by SWIFT and Approved by the Securities SEG on 7 October 2011. The *<TotalPortfolioValuationReport>* message described in this document is exchanged between an account servicer and an account owner to provide valuation information of a portfolio.

This document includes the following message definition:

### 1. **TotalPortfolioValuationReport:**

- semt.024.001.01

It is to be used with the ISO 20022 Business Application Header:

- head.001.001

## How to read

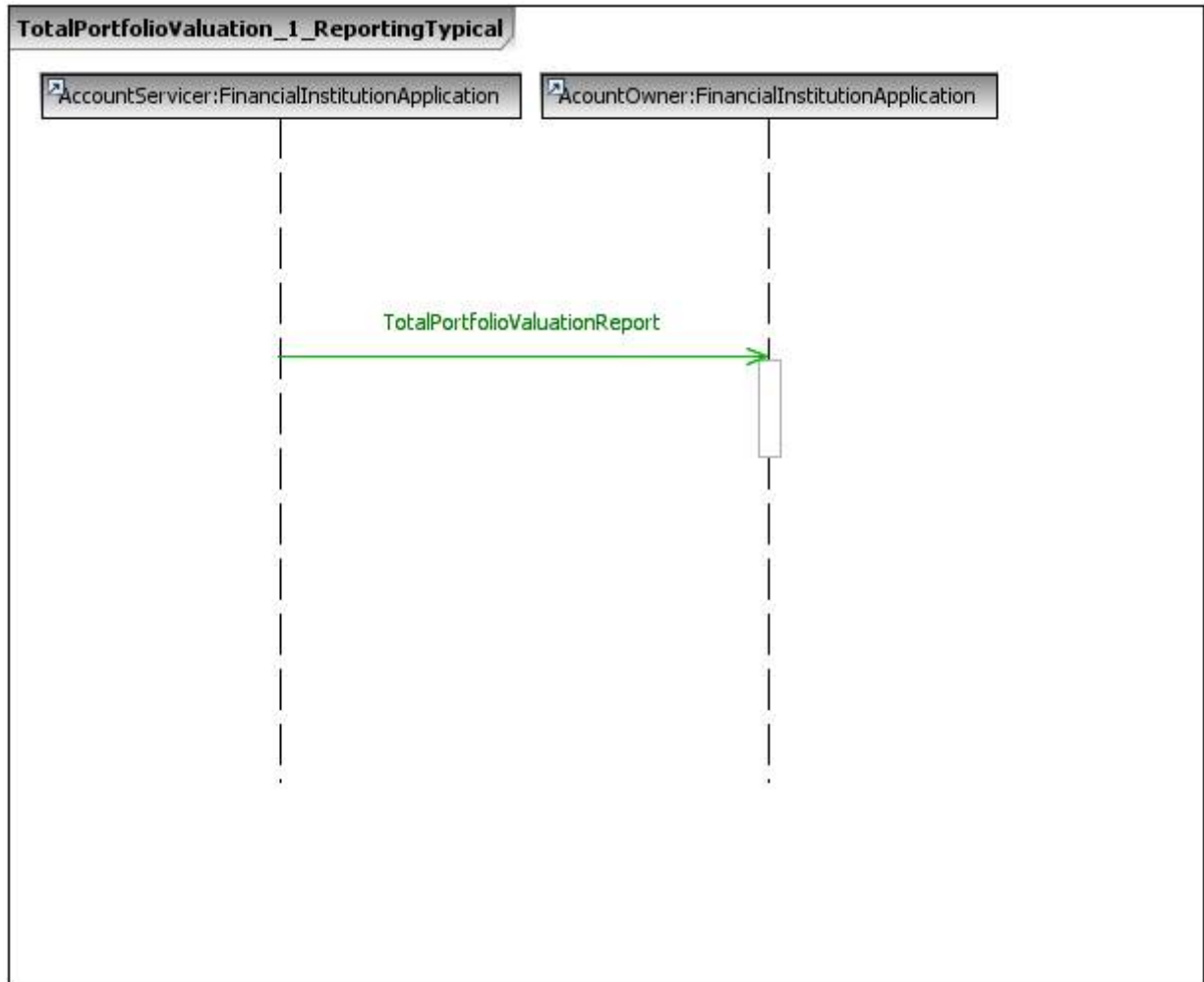
In compliance with ISO 20022, UML (Unified Modelling Language) is used to depict business and logical models. As knowledge of UML is not a requirement to discuss the business standards, the data format for the messages is presented in a user-friendlier way. This way of representation is automatically generated from the models, thereby ensuring absolute consistency between the model information and the published standard.

## Message Flow - Total Portfolio Valuation Reporting

### Reporting

#### Scenario 1: Reporting

The account servicer (report provider) sends a TotalPortfolioValuationReport message to the account owner (report user) to provide valuation information for a portfolio.



### Cancellation of TPV Report

#### Scenario 1: Cancellation of TPV Report

- The account servicer (report provider) sends a TotalPortfolioValuationReport message to the account owner (report user) to provide valuation information for a portfolio.
- Subsequently an error is detected in the valuation and a SecuritiesMessageCancellationAdvice message is sent to cancel the previously sent TotalPortfolioValuationReport message.



## Request for TPV Report

### Scenario 1: Request for TPV Report

- The account owner (report user) sends a SecuritiesStatementQuery message to the account servicer (report provider), to request a TotalPortfolioValuationReport.
- Subsequently, the account servicer values the portfolio and sends a TotalPortfolioValuationReport message to the account owner.



## sem024.001.01 TotalPortfolioValuationReportV01

### Message Functionality

#### Scope

An account servicer sends a TotalPortfolioValuationReport to an account owner to provide detailed valuation information for a portfolio.

#### Usage

The TotalPortfolioValuationReport will be sent by the account servicer to the account owner on an agreed basis. The report may also be requested using a SecuritiesStatementQuery.

The TotalPortfolioValuationReport is used to report on a portfolio without Investment Funds; or to report on a portfolio when an investment fund is regarded as a portfolio containing, only one or multiple investment funds

The TotalPortfolioValuationReport may also be used to:

- re-send a message previously sent (the CopyDuplicate value is DUPL),
- provide a third party with a copy of a message for information (the CopyDuplicate value is COPY),
- re-send to a third party a copy of a message for information (the CopyDuplicate value is CODU).

#### Outline

The TotalPortfolioValuationReport message is composed of the following message building blocks:

#### A. Pagination

This building block is mandatory. It gives the page number of the message (within a report) and continuation indicator to indicate that the report is to continue or that the message is the last page of the report.

**B1. PageNumber.** This element is mandatory. It contains the page number of the report. If the report message is very long and has to be split across several messages, the page number enables the different messages, that is, pages, to be numbered.

**B2. LastPageIndicator.** This element is mandatory. It allows the Receiver to know when the report is complete.

#### B. ReportGeneralDetails

This building block is mandatory. It contains general information related to the report.

#### C. AccountDetails

This building block is mandatory. It contains details of the account. The mandatory account may represent an investment portfolio or a fund. A sub-account may optionally be specified.

#### D. TotalPortfolioValuationDetails

This building block is mandatory. It gives the valuation information of the portfolio, such as the total portfolio value and the total book value.

If the portfolio is an investment fund, then elements of InvestmentFundDetails may be used. If the portfolio contains more than one fund, then InvestmentFundDetails may be repeated. InvestmentFundDetails is optional.

## E. TotalPortfolioValuationBalance

This building block is optional. It gives the balance and sub-balance information. Summary and detailed balances may be provided.

## F. SupplementaryData

This building block is optional and repetitive. It allows the provision of additional information that cannot be captured in the structured elements and/or any other specific block.

### Structure

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
		<i>Message root</i>	<TtlPrftlValtnRpt>	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>1.0</u>		Pagination	<Pgntn>	[1..1]	±	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.0</u>		ReportGeneralDetails	<RptGnlDtls>	[1..1]		
<u>2.1</u>		ReportNumber	<RptNb>	[0..1]	Text	
<u>2.2</u>		QueryReference	<QryRef>	[0..1]	Text	
<u>2.3</u>		ReportIdentification	<RptId>	[0..1]	Text	
<u>2.4</u>		ReportDateTime	<RptDtTm>	[1..1]	±	
<u>2.5</u>		CreationDateTime	<CreDtTm>	[0..1]	±	
<u>2.6</u>		PreviousReportDateTime	<PrvsRptDtTm>	[0..1]	±	
<u>2.7</u>		Frequency	<Frqcy>	[1..1]	±	
<u>2.8</u>		UpdateType	<UpdTp>	[1..1]	±	
<u>2.9</u>		ReportBasis	<RptBsis>	[1..1]	±	
<u>2.10</u>		ReportPeriod	<RptPrd>	[0..1]	±	
<u>2.11</u>		ReportSource	<RptSrc>	[0..1]		
<u>2.12</u>	{Or	Code	<Cd>	[1..1]	Code	
<u>2.13</u>	Or}	Proprietary	<Prtry>	[1..1]		
<u>2.14</u>		Identification	<Id>	[1..1]	Text	
<u>2.15</u>		Issuer	<Issr>	[1..1]	Text	



Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>2.16</u>		SchemeName	<SchmeNm>	[0..1]	Text	
<u>2.17</u>		AuditedIndicator	<AudtdInd>	[0..1]	Indicator	
<u>2.18</u>		ActivityIndicator	<ActvtyInd>	[0..1]	Indicator	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>3.0</u>		AccountDetails	<AcctDtls>	[1..1]		
<u>3.1</u>		Account	<Acct>	[1..1]		
<u>3.2</u>		Identification	<Id>	[1..1]	Text	
<u>3.3</u>		Name	<Nm>	[0..1]	Text	
<u>3.4</u>		Type	<Tp>	[0..1]		
<u>3.5</u>		Identification	<Id>	[1..1]	Text	
<u>3.6</u>		Issuer	<Issr>	[1..1]	Text	
<u>3.7</u>		SchemeName	<SchmeNm>	[0..1]	Text	
<u>3.8</u>		SubAccount	<SubAcct>	[0..1]		
<u>3.9</u>		Identification	<Id>	[1..1]	Text	
<u>3.10</u>		Name	<Nm>	[0..1]	Text	
<u>3.11</u>		Type	<Tp>	[0..1]		
<u>3.12</u>		Identification	<Id>	[1..1]	Text	
<u>3.13</u>		Issuer	<Issr>	[1..1]	Text	
<u>3.14</u>		SchemeName	<SchmeNm>	[0..1]	Text	
<u>3.15</u>		BaseCurrency	<BaseCcy>	[0..1]	Code	<u>R1</u>
<u>3.16</u>		ReportingCurrency	<RptgCcy>	[0..1]	Code	<u>R1</u>
<u>3.17</u>		ForeignExchangeRate	<FXRate>	[0..1]	Rate	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>4.0</u>		TotalPortfolioValuation	<TtlPrtfValtn>	[1..1]		
<u>4.1</u>		TotalPortfolioValue	<TtlPrtfVal>	[1..1]		
<u>4.2</u>		Amount	<Amt>	[1..1]	Amount	<u>R1, R2</u>
<u>4.3</u>		Sign	<Sgn>	[0..1]	Indicator	
<u>4.4</u>		PreviousTotalPortfolioValue	<PrvsTtlPrtfVal>	[0..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">4.5</a>		Amount	<Amt>	[1..1]	Amount	<a href="#">R1</a> , <a href="#">R2</a>
<a href="#">4.6</a>		Sign	<Sgn>	[0..1]	Indicator	
<a href="#">4.7</a>		TotalPortfolioValueChange	<TtlPrftlValChng>	[0..1]		
<a href="#">4.8</a>		Amount	<Amt>	[0..1]		
<a href="#">4.9</a>		Amount	<Amt>	[1..1]	Amount	<a href="#">R1</a> , <a href="#">R2</a>
<a href="#">4.10</a>		Sign	<Sgn>	[0..1]	Indicator	
<a href="#">4.11</a>		Rate	<Rate>	[0..1]	Rate	
<a href="#">4.12</a>		TotalBookValue	<TtlBookVal>	[1..1]		
<a href="#">4.13</a>		Amount	<Amt>	[1..1]	Amount	<a href="#">R1</a> , <a href="#">R2</a>
<a href="#">4.14</a>		Sign	<Sgn>	[0..1]	Indicator	
<a href="#">4.15</a>		PreviousTotalBookValue	<PrvsTtlBookVal>	[0..1]		
<a href="#">4.16</a>		Amount	<Amt>	[1..1]	Amount	<a href="#">R1</a> , <a href="#">R2</a>
<a href="#">4.17</a>		Sign	<Sgn>	[0..1]	Indicator	
<a href="#">4.18</a>		TotalBookValueChange	<TtlBookValChng>	[0..1]		
<a href="#">4.19</a>		Amount	<Amt>	[0..1]		
<a href="#">4.20</a>		Amount	<Amt>	[1..1]	Amount	<a href="#">R1</a> , <a href="#">R2</a>
<a href="#">4.21</a>		Sign	<Sgn>	[0..1]	Indicator	
<a href="#">4.22</a>		Rate	<Rate>	[0..1]	Rate	
<a href="#">4.23</a>		TotalReceipts	<TtlRcts>	[0..1]		
<a href="#">4.24</a>		Amount	<Amt>	[1..1]	Amount	<a href="#">R1</a> , <a href="#">R2</a>
<a href="#">4.25</a>		Sign	<Sgn>	[0..1]	Indicator	
<a href="#">4.26</a>		TotalDisbursements	<TtlDsbrsmnts>	[0..1]		
<a href="#">4.27</a>		Amount	<Amt>	[1..1]	Amount	<a href="#">R1</a> , <a href="#">R2</a>
<a href="#">4.28</a>		Sign	<Sgn>	[0..1]	Indicator	
<a href="#">4.29</a>		IncomeReceived	<IncmRcvd>	[0..1]		
<a href="#">4.30</a>		Amount	<Amt>	[1..1]	Amount	<a href="#">R1</a> , <a href="#">R2</a>
<a href="#">4.31</a>		Sign	<Sgn>	[0..1]	Indicator	
<a href="#">4.32</a>		ExpensesPaid	<ExpnssPd>	[0..1]		
<a href="#">4.33</a>		Amount	<Amt>	[1..1]	Amount	<a href="#">R1</a> , <a href="#">R2</a>
<a href="#">4.34</a>		Sign	<Sgn>	[0..1]	Indicator	
<a href="#">4.35</a>		UnrealisedGainOrLoss	<UrldGnOrLoss>	[0..1]		
<a href="#">4.36</a>		Amount	<Amt>	[1..1]	Amount	<a href="#">R1</a> , <a href="#">R2</a>
<a href="#">4.37</a>		ShortLongIndicator	<ShrtLngInd>	[0..1]	Code	
<a href="#">4.38</a>		RealisedGainOrLoss	<RealsdGnOrLoss>	[0..1]		
<a href="#">4.39</a>		Amount	<Amt>	[1..1]	Amount	<a href="#">R1</a> , <a href="#">R2</a>

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">4.40</a>		ShortLongIndicator	<ShrtLngInd>	[0..1]	Code	
<a href="#">4.41</a>		AccruedIncome	<AcrdIncm>	[0..1]		
<a href="#">4.42</a>		Amount	<Amt>	[1..1]	Amount	<a href="#">R1</a> , <a href="#">R2</a>
<a href="#">4.43</a>		Sign	<Sgn>	[0..1]	Indicator	
<a href="#">4.44</a>		InvestmentFundDetails	<InvstmtFndDtls>	[0..*]		
<a href="#">4.45</a>		FinancialInstrumentIdentification	<FinInstrmId>	[0..1]		<a href="#">R6</a> , <a href="#">R7</a>
<a href="#">4.46</a>		ISIN	<ISIN>	[0..1]	Identifier	<a href="#">R3</a> , <a href="#">R4</a>
<a href="#">4.47</a>		OtherIdentification	<OthrId>	[0..*]		<a href="#">R3</a> , <a href="#">R5</a>
<a href="#">4.48</a>		Identification	<Id>	[1..1]	Text	
<a href="#">4.49</a>		Suffix	<Sfx>	[0..1]	Text	
<a href="#">4.50</a>		Type	<Tp>	[1..1]	±	
<a href="#">4.51</a>		Description	<Desc>	[0..1]	Text	<a href="#">R4</a> , <a href="#">R5</a>
<a href="#">4.52</a>		ClassType	<ClsTp>	[0..1]	Text	
<a href="#">4.53</a>		TotalUnitsOutstanding	<TtlUnitsOutsdng>	[0..1]	Quantity	
<a href="#">4.54</a>		TransactionalUnits	<TxnlUnits>	[0..1]	Quantity	
<a href="#">4.55</a>		TotalValue	<TtlVal>	[0..1]		
<a href="#">4.56</a>		Amount	<Amt>	[1..1]	Amount	<a href="#">R1</a> , <a href="#">R2</a>
<a href="#">4.57</a>		Sign	<Sgn>	[0..1]	Indicator	
<a href="#">4.58</a>		Price	<Pric>	[0..*]		
<a href="#">4.59</a>		CurrentPrice	<CurPric>	[1..1]	Amount	<a href="#">R1</a>
<a href="#">4.60</a>		Type	<Tp>	[1..1]		
<a href="#">4.61</a>	{ Or Or }	Code	<Cd>	[1..1]	Code	
<a href="#">4.62</a>		Proprietary	<Prtry>	[1..1]	±	
<a href="#">4.63</a>		PreviousPrice	<PrvsPric>	[0..1]	Amount	<a href="#">R1</a>
<a href="#">4.64</a>		AmountOfChange	<AmtOfChng>	[0..1]		
<a href="#">4.65</a>		Value	<Val>	[0..1]	±	
<a href="#">4.66</a>		Rate	<Rate>	[0..1]	Rate	
<a href="#">4.67</a>		SupplementaryData	<SplmtryData>	[0..*]		<a href="#">R8</a>
<a href="#">4.68</a>		PlaceAndName	<PlcAndNm>	[0..1]	Text	
<a href="#">4.69</a>		Envelope	<Envlp>	[1..1]		
<a href="#">4.70</a>		Contents	(User Defined)	[1..1]		

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<u>5.0</u>		Balance	<Bal>	[0..1]		
<u>5.1</u>	{Or	SummaryBalance	<SummryBal>	[1..*]		<u>G1</u>
<u>5.2</u>		Type	<Tp>	[1..1]		
<u>5.3</u>	{{Or	Code	<Cd>	[1..1]	Code	
<u>5.4</u>	Or}}	Proprietary	<Prtry>	[1..1]		
<u>5.5</u>		Identification	<Id>	[1..1]	Text	
<u>5.6</u>		Issuer	<Issr>	[1..1]	Text	
<u>5.7</u>		SchemeName	<SchmeNm>	[0..1]	Text	
<u>5.8</u>		Unrealised	<Urldsd>	[0..1]	Code	
<u>5.9</u>		Amount	<Amt>	[1..1]		
<u>5.10</u>		Amount	<Amt>	[1..1]	Amount	<u>R1, R2</u>
<u>5.11</u>		ShortLongIndicator	<ShrtLngInd>	[0..1]	Code	
<u>5.12</u>		DetailedBalance	<DtldBal>	[0..*]		<u>G2</u>
<u>5.13</u>		Category	<Ctgy>	[0..1]	Code	
<u>5.14</u>		Type	<Tp>	[0..1]		
<u>5.15</u>	{{Or	Code	<Cd>	[1..1]	Code	
<u>5.16</u>	Or	Proprietary	<Prtry>	[1..1]		
<u>5.17</u>		Identification	<Id>	[1..1]	Text	
<u>5.18</u>		Issuer	<Issr>	[1..1]	Text	
<u>5.19</u>		SchemeName	<SchmeNm>	[0..1]	Text	
<u>5.20</u>	Or}}	Account	<Acct>	[1..1]		
<u>5.21</u>		Identification	<Id>	[1..1]	Text	
<u>5.22</u>		Name	<Nm>	[0..1]	Text	
<u>5.23</u>		Type	<Tp>	[0..1]		
<u>5.24</u>		Identification	<Id>	[1..1]	Text	
<u>5.25</u>		Issuer	<Issr>	[1..1]	Text	
<u>5.26</u>		SchemeName	<SchmeNm>	[0..1]	Text	
<u>5.27</u>		Unrealised	<Urldsd>	[0..1]	Code	
<u>5.28</u>		Amount	<Amt>	[1..1]		
<u>5.29</u>		Amount	<Amt>	[1..1]	Amount	<u>R1, R2</u>
<u>5.30</u>		ShortLongIndicator	<ShrtLngInd>	[0..1]	Code	
<u>5.31</u>	Or}	DetailedBalance	<DtldBal>	[1..*]		<u>G2</u>
<u>5.32</u>		Category	<Ctgy>	[0..1]	Code	
<u>5.33</u>		Type	<Tp>	[0..1]		
<u>5.34</u>	{{Or	Code	<Cd>	[1..1]	Code	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">5.35</a>	Or	Proprietary	<Prtry>	[1..1]		
<a href="#">5.36</a>		Identification	<Id>	[1..1]	Text	
<a href="#">5.37</a>		Issuer	<Issr>	[1..1]	Text	
<a href="#">5.38</a>		SchemeName	<SchmeNm>	[0..1]	Text	
<a href="#">5.39</a>	Or } }	Account	<Acct>	[1..1]		
<a href="#">5.40</a>		Identification	<Id>	[1..1]	Text	
<a href="#">5.41</a>		Name	<Nm>	[0..1]	Text	
<a href="#">5.42</a>		Type	<Tp>	[0..1]		
<a href="#">5.43</a>		Identification	<Id>	[1..1]	Text	
<a href="#">5.44</a>		Issuer	<Issr>	[1..1]	Text	
<a href="#">5.45</a>		SchemeName	<SchmeNm>	[0..1]	Text	
<a href="#">5.46</a>		Unrealised	<Urld>	[0..1]	Code	
<a href="#">5.47</a>		Amount	<Amt>	[1..1]		
<a href="#">5.48</a>		Amount	<Amt>	[1..1]	Amount	<a href="#">R1</a> , <a href="#">R2</a>
<a href="#">5.49</a>		ShortLongIndicator	<ShrtLngInd>	[0..1]	Code	

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type	Rule/ Guid. No.
<a href="#">6.0</a>		SupplementaryData	<SplmtryData>	[0..1]		<a href="#">R8</a>
<a href="#">6.1</a>		PlaceAndName	<PlcAndNm>	[0..1]	Text	
<a href="#">6.2</a>		Envelope	<Envlp>	[1..1]		
<a href="#">6.3</a>		Contents	(User Defined)	[1..1]		

## Rules and Guidelines

### Rules

#### [R1](#) ActiveOrHistoricCurrency

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

*This Rule also impacts **PriceAndDirection1** Type. Please refer to 'Message Item Types' section p.84 for additional information.*

#### [R2](#) CurrencyAmount

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

Note: The decimal separator is a dot.

**R3 DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or

/OtherIdentification[\*] Must be present

**R4 OtherIdentificationPresenceRule**

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

On Condition

/OtherIdentification[\*] is absent

Following Must be True

/ISIN Must be present

Or

/Description Must be present

**R5 ISINPresenceRule**

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

On Condition

/ISIN is absent

Following Must be True

/OtherIdentification[\*] Must be present

Or

/Description Must be present

**R6 DescriptionUsageRule**

Description must be used alone as the last resort.

**R7 ISINGuideline**

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

**R8 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.

**Guidelines****G1 BalanceTypeGuideline1**

Balance Type codes used are subject to market practice and/or bilateral service level agreements.

**G2 BalanceTypeGuideline2**

FinancialAssetTypeCategory codes and Type codes used are subject to market practice and/or bilateral service level agreements.

**Message Items Description**

The following section identifies the elements of the **TotalPortfolioValuationReportV01** message definition.

**1.0 Pagination <Pgntn>**

**Presence:** [1..1]

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

**Type:** This message item is composed of the following **Pagination** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	PageNumber	<PgNb>	[1..1]	Text
	LastPageIndicator	<LastPgInd>	[1..1]	Indicator

For additional Type information, please refer to **Pagination** p.80 in 'Message Item Types' section.

## 2.0 ReportGeneralDetails <RptGnIDtls>

**Presence:** [1..1]

**Definition:** General information related to the total portfolio valuation report.

**Type:** The **ReportGeneralDetails** block is composed of the following **Report4** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./Type
<u>2.1</u>		ReportNumber	<RptNb>	[0..1]	Text
<u>2.2</u>		QueryReference	<QryRef>	[0..1]	Text
<u>2.3</u>		ReportIdentification	<RptId>	[0..1]	Text
<u>2.4</u>		ReportDateTime	<RptDtTm>	[1..1]	±
<u>2.5</u>		CreationDateTime	<CreDtTm>	[0..1]	±
<u>2.6</u>		PreviousReportDateTime	<PrvsRptDtTm>	[0..1]	±
<u>2.7</u>		Frequency	<Frqcy>	[1..1]	±
<u>2.8</u>		UpdateType	<UpdTp>	[1..1]	±
<u>2.9</u>		ReportBasis	<RptBsis>	[1..1]	±
<u>2.10</u>		ReportPeriod	<RptPrd>	[0..1]	±
<u>2.11</u>		ReportSource	<RptSrc>	[0..1]	
<u>2.17</u>		AuditedIndicator	<AudtdInd>	[0..1]	Indicator
<u>2.18</u>		ActivityIndicator	<ActvtyInd>	[0..1]	Indicator

### 2.1 ReportNumber <RptNb>

**Presence:** [0..1]

**Definition:** Sequential number of the report.

**Data Type:** Max5NumericText

**Format:** [0-9]{1,5}

### 2.2 QueryReference <QryRef>

**Presence:** [0..1]

**Definition:** Identification of the SecuritiesStatementQuery message sent to request this statement.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.3 ReportIdentification <RptId>

**Presence:** [0..1]

**Definition:** Unique identification of the report.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 2.4 ReportDateTime <RptDtTm>

**Presence:** [1..1]

**Definition:** Date and time of the report.

**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Date	<Dt>	[1..1]	DateTime
Or }	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to *DateAndDateTimeChoice* p.77 in 'Message Item Types' section.

## 2.5 CreationDateTime <CreDtTm>

**Presence:** [0..1]

**Definition:** Preparation date and time of the report.

**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Date	<Dt>	[1..1]	DateTime
Or }	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to *DateAndDateTimeChoice* p.77 in 'Message Item Types' section.

## 2.6 PreviousReportDateTime <PrvsRptDtTm>

**Presence:** [0..1]

**Definition:** Previous report date and time.

**Type:** This message item is composed of one of the following *DateAndDateTimeChoice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Date	<Dt>	[1..1]	DateTime
Or }	DateTime	<DtTm>	[1..1]	DateTime

For additional Type information, please refer to *DateAndDateTimeChoice* p.77 in 'Message Item Types' section.

## 2.7 Frequency <Frqcy>

**Presence:** [1..1]



**Definition:** Specifies the frequency of the report.

**Type:** This message item is composed of one of the following *Frequency8Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Code	<Cd>	[1..1]	Code
Or }	Proprietary	<Prtry>	[1..1]	

For additional Type information, please refer to *Frequency8Choice* p.78 in 'Message Item Types' section.

## 2.8 UpdateType <UpdTp>

**Presence:** [1..1]

**Definition:** Specifies whether the report is complete or contains changes only.

**Type:** This message item is composed of one of the following *UpdateType4Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Code	<Cd>	[1..1]	Code
Or }	Proprietary	<Prtry>	[1..1]	

For additional Type information, please refer to *UpdateType4Choice* p.82 in 'Message Item Types' section.

## 2.9 ReportBasis <RptBsis>

**Presence:** [1..1]

**Definition:** Specifies the type of balance on which the report is prepared.

**Type:** This message item is composed of one of the following *StatementBasis6Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Code	<Cd>	[1..1]	Code
Or }	Proprietary	<Prtry>	[1..1]	

For additional Type information, please refer to *StatementBasis6Choice* p.81 in 'Message Item Types' section.

## 2.10 ReportPeriod <RptPrd>

**Presence:** [0..1]

**Definition:** Period for which the report is given.

**Type:** This message item is composed of the following *DatePeriodDetails* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	FromDate	<FrDt>	[1..1]	DateTime
	ToDate	<ToDt>	[1..1]	DateTime

For additional Type information, please refer to *DatePeriodDetails* p.76 in 'Message Item Types' section.

## 2.11 ReportSource <RptSrc>

**Presence:** [0..1]

**Definition:** Specifies the source of the report.

**Type:** This message item is composed of one of the following *StatementSource1Choice* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.12</u>	{Or	Code	<Cd>	[1..1]	Code
<u>2.13</u>	Or}	Proprietary	<Prtry>	[1..1]	

## 2.12 Code <Cd>

**Presence:** [1..1]

This message item is part of choice **2.11 ReportSource**.

**Definition:** Report source expressed in coded form.

**Data Type:** Code

One of the following *StatementSource1Code* values must be used:

Code	Name	Definition
ACCT	Accounting	Accounting.
CUST	Custody	Custody.

## 2.13 Proprietary <Prtry>

**Presence:** [1..1]

This message item is part of choice **2.11 ReportSource**.

**Definition:** Report source expressed as a proprietary code.

**Type:** This message item is composed of the following *GenericIdentification30* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.14</u>		Identification	<Id>	[1..1]	Text
<u>2.15</u>		Issuer	<Issr>	[1..1]	Text
<u>2.16</u>		SchemeName	<SchmeNm>	[0..1]	Text

## 2.14 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

## 2.15 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.16 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 2.17 AuditedIndicator <AudtdInd>

**Presence:** [0..1]

**Definition:** Indicates whether the report is audited or not.

**Data Type:** *One of the following YesNoIndicator values must be used:*

MeaningWhenTrue: Yes

MeaningWhenFalse: No

## 2.18 ActivityIndicator <ActvtyInd>

**Presence:** [0..1]

**Definition:** Indicates whether there is activity or an information update reported in the report.

**Data Type:** *One of the following YesNoIndicator values must be used:*

MeaningWhenTrue: Yes

MeaningWhenFalse: No

## 3.0 AccountDetails <AcctDtls>

**Presence:** [1..1]

**Definition:** Details of the account. The account may represent an investment portfolio or a fund.

**Type:** *The AccountDetails block is composed of the following SecuritiesAccount21 element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">3.1</a>		Account	<Acct>	[1..1]	
<a href="#">3.8</a>		SubAccount	<SubAcct>	[0..1]	
<a href="#">3.15</a>		BaseCurrency	<BaseCcy>	[0..1]	Code
<a href="#">3.16</a>		ReportingCurrency	<RptgCcy>	[0..1]	Code
<a href="#">3.17</a>		ForeignExchangeRate	<FXRate>	[0..1]	Rate

## 3.1 Account <Acct>

**Presence:** [1..1]

**Definition:** Account identification.

**Type:** *This message item is composed of the following AccountIdentification5 element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>3.2</u>		Identification	<Id>	[1..1]	Text
<u>3.3</u>		Name	<Nm>	[0..1]	Text
<u>3.4</u>		Type	<Tp>	[0..1]	

### 3.2 Identification <Id>

**Presence:** [1..1]

**Definition:** Unambiguous identification for the account between the account owner and the account servicer.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 3.3 Name <Nm>

**Presence:** [0..1]

**Definition:** Description of the account.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 3.4 Type <Tp>

**Presence:** [0..1]

**Definition:** Specifies the type of account.

**Type:** This message item is composed of the following *GenericIdentification30* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>3.5</u>		Identification	<Id>	[1..1]	Text
<u>3.6</u>		Issuer	<Issr>	[1..1]	Text
<u>3.7</u>		SchemeName	<SchmeNm>	[0..1]	Text

### 3.5 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 3.6 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 3.7 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 3.8 SubAccount <SubAcct>

**Presence:** [0..1]

**Definition:** Sub-account identification.

**Type:** This message item is composed of the following *AccountIdentification5* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>3.9</u>		Identification	<Id>	[1..1]	Text
<u>3.10</u>		Name	<Nm>	[0..1]	Text
<u>3.11</u>		Type	<Tp>	[0..1]	

### 3.9 Identification <Id>

**Presence:** [1..1]

**Definition:** Unambiguous identification for the account between the account owner and the account servicer.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 3.10 Name <Nm>

**Presence:** [0..1]

**Definition:** Description of the account.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 3.11 Type <Tp>

**Presence:** [0..1]

**Definition:** Specifies the type of account.

**Type:** This message item is composed of the following *GenericIdentification30* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>3.12</u>		Identification	<Id>	[1..1]	Text
<u>3.13</u>		Issuer	<Issr>	[1..1]	Text
<u>3.14</u>		SchemeName	<SchmeNm>	[0..1]	Text

### 3.12 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 3.13 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 3.14 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 3.15 BaseCurrency <BaseCcy>

**Presence:** [0..1]

**Impacted by:** R1

**Definition:** Base currency for the account.

**Data Type:** ActiveOrHistoricCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency

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

### 3.16 ReportingCurrency <RptgCcy>

**Presence:** [0..1]

**Impacted by:** R1

**Definition:** Currency chosen for reporting purposes by the account owner in agreement with the account servicer.

**Data Type:** ActiveOrHistoricCurrencyCode

**Format:** [A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrency

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

### 3.17 ForeignExchangeRate <FXRate>

**Presence:** [0..1]

**Definition:** Foreign exchange rate applied between the reporting and base currencies. It is assumed the valuation date is the same as the report date.

**Data Type:** BaseOneRate

**Format:** fractionDigits: 10

totalDigits: 11

## 4.0 TotalPortfolioValuation <TtlPrtfValtn>

**Presence:** [1..1]

**Definition:** Valuation information of the portfolio. In some markets a fund of funds or an investment fund is regarded as a portfolio.

**Type:** The **TotalPortfolioValuation** block is composed of the following **TotalPortfolioValuation1** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.1</u>		TotalPortfolioValue	<TtlPrtfVal>	[1..1]	
<u>4.4</u>		PreviousTotalPortfolioValue	<PrvsTtlPrtfVal>	[0..1]	
<u>4.7</u>		TotalPortfolioValueChange	<TtlPrtfValChng>	[0..1]	
<u>4.12</u>		TotalBookValue	<TtlBookVal>	[1..1]	
<u>4.15</u>		PreviousTotalBookValue	<PrvsTtlBookVal>	[0..1]	
<u>4.18</u>		TotalBookValueChange	<TtlBookValChng>	[0..1]	
<u>4.23</u>		TotalReceipts	<TtlRcts>	[0..1]	
<u>4.26</u>		TotalDisbursements	<TtlDsbrsmnts>	[0..1]	
<u>4.29</u>		IncomeReceived	<IncmRcvd>	[0..1]	
<u>4.32</u>		ExpensesPaid	<ExpnssPd>	[0..1]	
<u>4.35</u>		UnrealisedGainOrLoss	<UrldsdGnOrLoss>	[0..1]	
<u>4.38</u>		RealisedGainOrLoss	<RealsdGnOrLoss>	[0..1]	
<u>4.41</u>		AccruedIncome	<AcrdIncm>	[0..1]	
<u>4.44</u>		InvestmentFundDetails	<InvstmtFndDtls>	[0..*]	

## 4.1 TotalPortfolioValue <TtlPrtfVal>

**Presence:** [1..1]

**Definition:** Total value of the portfolio (sum of the assets, liabilities and unrealised gain/loss) calculated according to the accounting rules.

**Type:** This message item is composed of the following **AmountAndDirection30** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.2</u>		Amount	<Amt>	[1..1]	Amount
<u>4.3</u>		Sign	<Sgn>	[0..1]	Indicator

## 4.2 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** R1, R2

**Definition:** Amount of money in the cash entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount

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

Note: The decimal separator is a dot.

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency

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

### 4.3 Sign <Sgn>

**Presence:** [0..1]

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

**Data Type:** One of the following **PlusOrMinusIndicator** values must be used:

MeaningWhenTrue: Plus

MeaningWhenFalse: Minus

### 4.4 PreviousTotalPortfolioValue <PrvsTtlPrtfVal>

**Presence:** [0..1]

**Definition:** Previous total value of the portfolio.

**Type:** This message item is composed of the following **AmountAndDirection30** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.5</u>		Amount	<Amt>	[1..1]	Amount
<u>4.6</u>		Sign	<Sgn>	[0..1]	Indicator

### 4.5 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** R1, R2

**Definition:** Amount of money in the cash entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*



**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**

CurrencyAmount

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

Note: The decimal separator is a dot.

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency

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

## 4.6 Sign <Sgn>

**Presence:** [0..1]

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

**Data Type:** One of the following *PlusOrMinusIndicator* values must be used:

MeaningWhenTrue: Plus

MeaningWhenFalse: Minus

## 4.7 TotalPortfolioValueChange <TtlPrtfValChng>

**Presence:** [0..1]

**Definition:** Difference or change between the previous total portfolio value and the current total portfolio value.

**Type:** This message item is composed of the following *AmountAndRate2* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.8</u>		Amount	<Amt>	[0..1]	
<u>4.11</u>		Rate	<Rate>	[0..1]	Rate

## 4.8 Amount <Amt>

**Synonym(s):** 12.13 (Fix5.0)

**Presence:** [0..1]

**Definition:** Amount expressed as an amount of money.

**Type:** This message item is composed of the following *AmountAndDirection30* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.9</u>		Amount	<Amt>	[1..1]	Amount
<u>4.10</u>		Sign	<Sgn>	[0..1]	Indicator

## 4.9 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** R1, R2

**Definition:** Amount of money in the cash entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount

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

Note: The decimal separator is a dot.

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency

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

## 4.10 Sign <Sgn>

**Presence:** [0..1]

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

**Data Type:** *One of the following **PlusOrMinusIndicator** values must be used:*

MeaningWhenTrue: Plus

MeaningWhenFalse: Minus

## 4.11 Rate <Rate>

**Presence:** [0..1]

**Definition:** Amount expressed as a rate.

**Data Type:** PercentageRate

**Format:** fractionDigits: 10

totalDigits: 11

## 4.12 TotalBookValue <TtlBookVal>

**Presence:** [1..1]

**Definition:** Net asset on balance sheet - total portfolio value minus or plus the unrealised gain or loss.

**Type:** *This message item is composed of the following **AmountAndDirection30** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.13</u>		Amount	<Amt>	[1..1]	Amount
<u>4.14</u>		Sign	<Sgn>	[0..1]	Indicator

### 4.13 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** R1, R2

**Definition:** Amount of money in the cash entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount

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

Note: The decimal separator is a dot.

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency

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

### 4.14 Sign <Sgn>

**Presence:** [0..1]

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

**Data Type:** *One of the following **PlusOrMinusIndicator** values must be used:*

MeaningWhenTrue: Plus

MeaningWhenFalse: Minus

### 4.15 PreviousTotalBookValue <PrvsTtlBookVal>

**Presence:** [0..1]

**Definition:** Previous net asset on balance sheet.

**Type:** *This message item is composed of the following **AmountAndDirection30** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.16</u>		Amount	<Amt>	[1..1]	Amount
<u>4.17</u>		Sign	<Sgn>	[0..1]	Indicator

### 4.16 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** R1, R2

**Definition:** Amount of money in the cash entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**

CurrencyAmount

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

Note: The decimal separator is a dot.

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency

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

## 4.17 Sign <Sgn>

**Presence:** [0..1]

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

**Data Type:** *One of the following **PlusOrMinusIndicator** values must be used:*

MeaningWhenTrue: Plus

MeaningWhenFalse: Minus

## 4.18 TotalBookValueChange <TtlBookValChng>

**Presence:** [0..1]

**Definition:** Difference or change between the previous net asset on balance sheet and the current net asset on balance sheet.

**Type:** *This message item is composed of the following **AmountAndRate2** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.19</u>		Amount	<Amt>	[0..1]	
<u>4.22</u>		Rate	<Rate>	[0..1]	Rate

## 4.19 Amount <Amt>

**Synonym(s):** 12.13 (Fix5.0)

**Presence:** [0..1]

**Definition:** Amount expressed as an amount of money.

**Type:** *This message item is composed of the following **AmountAndDirection30** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.20</u>		Amount	<Amt>	[1..1]	Amount
<u>4.21</u>		Sign	<Sgn>	[0..1]	Indicator

## 4.20 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** R1, R2

**Definition:** Amount of money in the cash entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount

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

Note: The decimal separator is a dot.

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency

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

## 4.21 Sign <Sgn>

**Presence:** [0..1]

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

**Data Type:** *One of the following **PlusOrMinusIndicator** values must be used:*

MeaningWhenTrue: Plus

MeaningWhenFalse: Minus

## 4.22 Rate <Rate>

**Presence:** [0..1]

**Definition:** Amount expressed as a rate.

**Data Type:** PercentageRate

**Format:** fractionDigits: 10

totalDigits: 11

## 4.23 TotalReceipts <TtlRcts>

**Presence:** [0..1]

**Definition:** Total receipts attributable to the portfolio.

**Type:** *This message item is composed of the following **AmountAndDirection30** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.24</u>		Amount	<Amt>	[1..1]	Amount
<u>4.25</u>		Sign	<Sgn>	[0..1]	Indicator

## 4.24 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** R1, R2

**Definition:** Amount of money in the cash entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount

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

Note: The decimal separator is a dot.

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency

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

## 4.25 Sign <Sgn>

**Presence:** [0..1]

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

**Data Type:** *One of the following **PlusOrMinusIndicator** values must be used:*

MeaningWhenTrue: Plus

MeaningWhenFalse: Minus

## 4.26 TotalDisbursements <TtlDsbrsmnts>

**Presence:** [0..1]

**Definition:** Total disbursements attributable to the portfolio.

**Type:** *This message item is composed of the following **AmountAndDirection30** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.27</u>		Amount	<Amt>	[1..1]	Amount
<u>4.28</u>		Sign	<Sgn>	[0..1]	Indicator

## 4.27 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** R1, R2

**Definition:** Amount of money in the cash entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**

CurrencyAmount

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

Note: The decimal separator is a dot.

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency

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

## 4.28 Sign <Sgn>

**Presence:** [0..1]

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

**Data Type:** *One of the following **PlusOrMinusIndicator** values must be used:*

MeaningWhenTrue: Plus

MeaningWhenFalse: Minus

## 4.29 IncomeReceived <IncmRcvd>

**Presence:** [0..1]

**Definition:** Income attributable to the portfolio.

**Type:** *This message item is composed of the following **AmountAndDirection30** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.30</u>		Amount	<Amt>	[1..1]	Amount
<u>4.31</u>		Sign	<Sgn>	[0..1]	Indicator

## 4.30 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** R1, R2

**Definition:** Amount of money in the cash entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**

CurrencyAmount

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

Note: The decimal separator is a dot.

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency

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

**4.31 Sign <Sgn>****Presence:** [0..1]**Definition:** Indicates that the amount value is positive or negative.**Data Type:** *One of the following **PlusOrMinusIndicator** values must be used:*

MeaningWhenTrue: Plus

MeaningWhenFalse: Minus

**4.32 ExpensesPaid <ExpnssPd>****Presence:** [0..1]**Definition:** Expenses attributable to the portfolio**Type:** *This message item is composed of the following **AmountAndDirection30** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.33</u>		Amount	<Amt>	[1..1]	Amount
<u>4.34</u>		Sign	<Sgn>	[0..1]	Indicator

**4.33 Amount <Amt>****Presence:** [1..1]**Impacted by:** R1, R2**Definition:** Amount of money in the cash entry.**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}



**Rule(s): ActiveOrHistoricCurrencyAndAmount**

CurrencyAmount

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

Note: The decimal separator is a dot.

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency

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

**4.34 Sign <Sgn>****Presence:** [0..1]**Definition:** Indicates that the amount value is positive or negative.**Data Type:** *One of the following **PlusOrMinusIndicator** values must be used:*

MeaningWhenTrue: Plus

MeaningWhenFalse: Minus

**4.35 UnrealisedGainOrLoss <UrlsdGnOrLoss>****Presence:** [0..1]**Definition:** Difference between the holding value and the book value of the portfolio.**Type:** *This message item is composed of the following **AmountAndDirection31** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.36		Amount	<Amt>	[1..1]	Amount
4.37		ShortLongIndicator	<ShrtLngInd>	[0..1]	Code

**4.36 Amount <Amt>****Presence:** [1..1]**Impacted by:** R1, R2**Definition:** Currency and value.**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**

CurrencyAmount

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

Note: The decimal separator is a dot.

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency

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

**4.37 ShortLongIndicator <ShrtLngInd>****Synonym(s):** :93B::4!c/[4!c[4c]]/4!c/[N] (ISO 15022)**Presence:** [0..1]**Definition:** Indication that the position is short or long.**Data Type:** Code

When this message item is present, one of the following *ShortLong1Code* values must be used:

Code	Name	Definition
LONG	Long	Position is long, that is, the balance is positive.
SHOR	Short	Position is short, that is, the balance is negative.

**4.38 RealisedGainOrLoss <RealsdGnOrLoss>****Presence:** [0..1]

**Definition:** Difference between the realised value caused by the actual trade/re-evaluation and the book value of the portfolio.

**Type:** This message item is composed of the following *AmountAndDirection31* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./Type
4.39		Amount	<Amt>	[1..1]	Amount
4.40		ShortLongIndicator	<ShrtLngInd>	[0..1]	Code

**4.39 Amount <Amt>****Presence:** [1..1]**Impacted by:** R1, R2**Definition:** Currency and value.**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: *Currency* (*Ccy*) which is typed by *ActiveOrHistoricCurrencyCode*.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**

CurrencyAmount

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

Note: The decimal separator is a dot.

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency

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

**4.40 ShortLongIndicator <ShrtLngInd>**

Synonym(s): :93B::4!c/[4!c[4c]]/4!c/[N] (ISO 15022)

Presence: [0..1]

Definition: Indication that the position is short or long.

Data Type: Code

When this message item is present, one of the following *ShortLong1Code* values must be used:

Code	Name	Definition
LONG	Long	Position is long, that is, the balance is positive.
SHOR	Short	Position is short, that is, the balance is negative.

**4.41 AccruedIncome <AcrdIncm>**

Presence: [0..1]

Definition: Accrued income.

Type: This message item is composed of the following *AmountAndDirection30* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./Type
4.42		Amount	<Amt>	[1..1]	Amount
4.43		Sign	<Sgn>	[0..1]	Indicator

**4.42 Amount <Amt>**

Presence: [1..1]

Impacted by: R1, R2

Definition: Amount of money in the cash entry.

Data Type: ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: *Currency (Ccy)* which is typed by *ActiveOrHistoricCurrencyCode*.

Format: ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

ActiveOrHistoricCurrencyCode

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**

CurrencyAmount

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

Note: The decimal separator is a dot.

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency

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

**4.43 Sign <Sgn>****Presence:** [0..1]**Definition:** Indicates that the amount value is positive or negative.**Data Type:** *One of the following **PlusOrMinusIndicator** values must be used:*

MeaningWhenTrue: Plus

MeaningWhenFalse: Minus

**4.44 InvestmentFundDetails <InvstmtFndDtls>****Presence:** [0..\*]**Definition:** Valuation information of the investment fund or investment fund share class.**Type:** *This message item is composed of the following **InvestmentFund1** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.45</a>		FinancialInstrumentIdentification	<FinInstrmId>	[0..1]	
<a href="#">4.52</a>		ClassType	<ClsTp>	[0..1]	Text
<a href="#">4.53</a>		TotalUnitsOutstanding	<TtlUnitsOutsdng>	[0..1]	Quantity
<a href="#">4.54</a>		TransactionalUnits	<TxnlUnits>	[0..1]	Quantity
<a href="#">4.55</a>		TotalValue	<TtlVal>	[0..1]	
<a href="#">4.58</a>		Price	<Pric>	[0..*]	
<a href="#">4.67</a>		SupplementaryData	<SplmtryData>	[0..*]	

**4.45 FinancialInstrumentIdentification <FinInstrmId>****Presence:** [0..1]**Impacted by:** [R6](#), [R7](#)**Definition:** Identification of the investment fund or investment fund class.**Type:** *This message item is composed of the following **SecurityIdentification14** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.46</a>		ISIN	<ISIN>	[0..1]	Identifier
<a href="#">4.47</a>		OtherIdentification	<OthrId>	[0..*]	
<a href="#">4.51</a>		Description	<Desc>	[0..1]	Text

**Rule(s):** DescriptionPresenceRule

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

## DescriptionUsageRule

Description must be used alone as the last resort.

## ISINGuideline

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

## ISINPresenceRule

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

## OtherIdentificationPresenceRule

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

**4.46 ISIN <ISIN>**

**Presence:** [0..1]

**Impacted by:** R3, R4

**Definition:** International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

**Data Type:** ISINIdentifier

**Format:** [A-Z0-9]{12,12}

**4.47 OtherIdentification <Othrid>**

**Presence:** [0..\*]

**Impacted by:** R3, R5

**Definition:** Identification of a security by proprietary or domestic identification scheme.

**Type:** This message item is composed of the following *OtherIdentification1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.48</u>		Identification	<Id>	[1..1]	Text
<u>4.49</u>		Suffix	<Sfx>	[0..1]	Text
<u>4.50</u>		Type	<Tp>	[1..1]	±

**4.48 Identification <Id>**

**Presence:** [1..1]

**Definition:** Identification of a security.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

**4.49 Suffix <Sfx>**

**Presence:** [0..1]

**Definition:** Identifies the suffix of the security identification.

**Data Type:** Max16Text

**Format:** maxLength: 16  
minLength: 1

## 4.50 Type <Tp>

**Presence:** [1..1]

**Definition:** Type of the identification.

**Type:** This message item is composed of one of the following *IdentificationSource3Choice* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
{ Or	Code	<Cd>	[1..1]	Code
Or }	Proprietary	<Prtry>	[1..1]	Text

For additional Type information, please refer to *IdentificationSource3Choice* p.77 in 'Message Item Types' section.

## 4.51 Description <Desc>

**Presence:** [0..1]

**Impacted by:** R4, R5

**Definition:** Textual description of a security instrument.

**Data Type:** Max140Text

**Format:** maxLength: 140  
minLength: 1

## 4.52 ClassType <ClsTp>

**Presence:** [0..1]

**Definition:** Features of units offered by a fund. For example, a unit may have a specific load structure, eg, front end or back end, an income policy, eg, pay out or accumulate, or a trailer policy, eg, with or without. Fund classes are typically denoted by a single character, for example, 'Class A', 'Class 2'.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 4.53 TotalUnitsOutstanding <TtlUnitsOutsdng>

**Presence:** [0..1]

**Definition:** Number of shares outstanding for the investment fund or investment fund share class.

**Data Type:** DecimalNumber

**Format:** fractionDigits: 17  
totalDigits: 18

## 4.54 TransactionalUnits <TxnlUnits>

**Presence:** [0..1]

**Definition:** Total transactional units (subscriptions and redemptions) which are applied to the investment fund or investment fund share class for the report period.

**Data Type:** DecimalNumber

**Format:** fractionDigits: 17  
totalDigits: 18

## 4.55 TotalValue <TtlVal>

**Presence:** [0..1]

**Definition:** Total value of the investment fund or investment fund share class units

**Type:** This message item is composed of the following **AmountAndDirection30** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.56		Amount	<Amt>	[1..1]	Amount
4.57		Sign	<Sgn>	[0..1]	Indicator

## 4.56 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** R1, R2

**Definition:** Amount of money in the cash entry.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency** (**Ccy**) which is typed by **ActiveOrHistoricCurrencyCode**.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount

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

Note: The decimal separator is a dot.

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency

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

## 4.57 Sign <Sgn>

**Presence:** [0..1]

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

**Data Type:** One of the following **PlusOrMinusIndicator** values must be used:

MeaningWhenTrue: Plus

MeaningWhenFalse: Minus

## 4.58 Price <Pric>

**Presence:** [0..\*]

**Definition:** Amount of money for which goods or services are offered, sold, or bought.

**Type:** This message item is composed of the following **PriceInformation10** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.59</a>		CurrentPrice	<CurPric>	[1..1]	Amount
<a href="#">4.60</a>		Type	<Tp>	[1..1]	
<a href="#">4.63</a>		PreviousPrice	<PrvsPric>	[0..1]	Amount
<a href="#">4.64</a>		AmountOfChange	<AmtOfChng>	[0..1]	

## 4.59 CurrentPrice <CurPric>

**Synonym(s):** :90a: (ISO 15022)

**Presence:** [1..1]

**Impacted by:** R1

**Definition:** Current value of the price, eg, as a currency and value.

**Data Type:** ActiveOrHistoricCurrencyAnd13DecimalAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAnd13DecimalAmount

fractionDigits: 13

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyCode

ActiveOrHistoricCurrency

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

## 4.60 Type <Tp>

**Synonym(s):** :90a::4!c (ISO 15022)

**Presence:** [1..1]

**Definition:** Specifies the type of price and information about the price.

**Type:** This message item is composed of one of the following **TypeOfPrice27Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">4.61</a>	{Or	Code	<Cd>	[1..1]	Code
<a href="#">4.62</a>	Or}	Proprietary	<Prtry>	[1..1]	±

## 4.61 Code <Cd>

**Synonym(s):** :22F::PRIC/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice **4.60 Type**.*

**Definition:** Type of price expressed as an ISO 20022 code.



**Data Type:** Code

One of the following **TypeOfPrice30Code** values must be used:

Code	Name	Definition
ACTU	Actual	True offer price.
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), ie, the selling price of the units for the investor.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher.
DDVR	DailyDividendRate	Price is the net income of a financial instrument, calculated on each dealing day, and divided by all the units outstanding on that day.
ENAV	EstimatedNAV	Price is an estimated net asset value per unit
GUAR	Guaranteed	Price is a guaranteed price.
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.
MIDD	Mid	Price is the average price between the bid and offer prices.
NAUP	NonAdjustedUnpublished	The original NAV before the price of the investment fund was swung.
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), ie, the buying price of the units for an investor.
REDN	RedemptionNAV	Net Asset Value (NAV) applicable to redemptions.
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.
SUBN	SubscriptionNAV	Net Asset Value (NAV) applicable to subscriptions.
SWIC	Switch	Price is the price used when transferring units between products.
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy.

## 4.62 Proprietary <Prtry>

**Synonym(s):** :22F::PRIC/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 4.60 Type.*

**Definition:** Type of price expressed as a proprietary code.

**Type:** This message item is composed of the following **GenericIdentification29** element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./ Type
	Identification	<Id>	[1..1]	Text
	Issuer	<Issr>	[1..1]	Text
	SchemeName	<SchmeNm>	[0..1]	Text

For additional Type information, please refer to **GenericIdentification29** p.80 in 'Message Item Types' section.

## 4.63 PreviousPrice <PrvsPric>

**Synonym(s):** :90a: (ISO 15022)

**Presence:** [0..1]

**Impacted by:** R1

**Definition:** Previous value of the price, eg, as a currency and value.

**Data Type:** ActiveOrHistoricCurrencyAnd13DecimalAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format:** ActiveOrHistoricCurrencyAnd13DecimalAmount

fractionDigits: 13

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyCode

ActiveOrHistoricCurrency

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

## 4.64 AmountOfChange <AmtOfChng>

**Synonym(s):** :90a::4!c//4!c (ISO 15022)

**Presence:** [0..1]

**Definition:** Difference or change between the previous price value and the current price value.

**Type:** This message item is composed of the following **PriceValueAndRate4** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.65</u>		Value	<Val>	[0..1]	±
<u>4.66</u>		Rate	<Rate>	[0..1]	Rate

## 4.65 Value <Val>

**Presence:** [0..1]

**Definition:** Price expressed as a currency and amount.

**Type:** This message item is composed of the following *PriceAndDirection1* element(s):

Or	Message Item	<XML Tag>	Mult.	Represent./Type
	Value	<Val>	[1..1]	Amount
	Sign	<Sgn>	[0..1]	Indicator

For additional Type information, please refer to *PriceAndDirection1* p.84 in 'Message Item Types' section.

## 4.66 Rate <Rate>

**Presence:** [0..1]

**Definition:** Price expressed as a percentage.

**Data Type:** PercentageRate

**Format:** fractionDigits: 10  
totalDigits: 11

## 4.67 SupplementaryData <SplmtryData>

**Presence:** [0..\*]

**Impacted by:** R8

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

**Type:** This message item is composed of the following *SupplementaryData1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./Type
4.68		PlaceAndName	<PlcAndNm>	[0..1]	Text
4.69		Envelope	<Envlp>	[1..1]	

**Rule(s):** SupplementaryDataRule

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

## 4.68 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.

**Data Type:** Max350Text

**Format:** maxLength: 350  
minLength: 1

## 4.69 Envelope <Envlp>

**Presence:** [1..1]

**Definition:** Technical element wrapping the supplementary data.

**Type:** This message item is composed of the following *SupplementaryDataEnvelope1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.70</u>		Contents	(User Defined)	[1..1]	

## 4.70 Contents (User Defined)

**Presence:** [1..1]

**Definition:** Technical element that specifies the supplementary data.

**Type:** (User Defined)

*This content will be validated on a can do basis.*

*It may contain any XML structure.*

## 5.0 Balance <Bal>

**Presence:** [0..1]

**Definition:** Balance breakdown information.

**Type:** The *Balance* block is composed of one of the following *PortfolioBalance1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.1</u>	{Or	SummaryBalance	<SummryBal>	[1..*]	
<u>5.31</u>	Or}	DetailedBalance	<DtldBal>	[1..*]	

## 5.1 SummaryBalance <SummryBal>

**Presence:** [1..\*]

**Impacted by:** G1

*This message item is part of choice 5.0 **Balance**.*

**Definition:** Summary balance information.

**Type:** This message item is composed of the following *BalanceDetails5* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.2</u>		Type	<Tp>	[1..1]	
<u>5.8</u>		Unrealised	<Urldsd>	[0..1]	Code
<u>5.9</u>		Amount	<Amt>	[1..1]	
<u>5.12</u>		DetailedBalance	<DtldBal>	[0..*]	

**Guideline(s):** BalanceTypeGuideline1

Balance Type codes used are subject to market practice and/or bilateral service level agreements.

## 5.2 Type <Tp>

**Presence:** [1..1]

**Definition:** Balance type.

**Type:** This message item is composed of one of the following **BalanceType6Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./Type
<u>5.3</u>	{Or	Code	<Cd>	[1..1]	Code
<u>5.4</u>	Or}	Proprietary	<Prtry>	[1..1]	

### 5.3 Code <Cd>

**Presence:** [1..1]

This message item is part of choice 5.2 **Type**.

**Definition:** Balance type expressed in coded form.

**Data Type:** Code

One of the following **BalanceType13Code** values must be used:

Code	Name	Definition
BORR	Borrowings	Balance attributed to borrowings.
CASE	CashAndCashEquivalents	Balance attributed to cash and cash equivalents.
EXPN	Expenses	Balance attributed to expenses.
IIOF	InvestorInflowOutflow	Balance attributed to investor inflow/outflow (creations, cancellations, income distributions).
INVE	Investments	Balance attributed to investments at value.
OTHR	Other	Balance attributed according to a different classification, which is not explicitly defined.
PAYA	Payables	Balance attributed to payables.
RECE	Receivables	Balance attributed to receivables.
REVE	Revenues	Balance attributed to revenues; including dividends, interest, net realised gains/losses etc.

### 5.4 Proprietary <Prtry>

**Presence:** [1..1]

This message item is part of choice 5.2 **Type**.

**Definition:** Balance type expressed as a proprietary code.

**Type:** This message item is composed of the following **GenericIdentification30** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./Type
<u>5.5</u>		Identification	<Id>	[1..1]	Text
<u>5.6</u>		Issuer	<Issr>	[1..1]	Text
<u>5.7</u>		SchemeName	<SchmeNm>	[0..1]	Text

### 5.5 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

## 5.6 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 5.7 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 5.8 Unrealised <UrIsd>

**Presence:** [0..1]

**Definition:** Unrealised gain or loss.

**Data Type:** Code

*When this message item is present, one of the following **Unrealised1Code** values must be used:*

Code	Name	Definition
GAIN	Gain	Unrealised gain.
LOSS	Loss	Unrealised loss.

## 5.9 Amount <Amt>

**Presence:** [1..1]

**Definition:** Balance amount.

**Type:** *This message item is composed of the following **AmountAndDirection31** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.10</u>		Amount	<Amt>	[1..1]	Amount
<u>5.11</u>		ShortLongIndicator	<ShrtLngInd>	[0..1]	Code

## 5.10 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** R1, R2

**Definition:** Currency and value.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

*This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.*

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**

CurrencyAmount

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

Note: The decimal separator is a dot.

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency

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

## 5.11 ShortLongIndicator <ShrtLngInd>

**Synonym(s):** :93B::4!c/[4!c[4c]]/4!c/[N] (ISO 15022)

**Presence:** [0..1]

**Definition:** Indication that the position is short or long.

**Data Type:** Code

*When this message item is present, one of the following **ShortLong1Code** values must be used:*

Code	Name	Definition
LONG	Long	Position is long, that is, the balance is positive.
SHOR	Short	Position is short, that is, the balance is negative.

## 5.12 DetailedBalance <DtldBal>

**Presence:** [0..\*]

**Impacted by:** G2

**Definition:** Detailed balance information.

**Type:** *This message item is composed of the following **BalanceDetails6** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.13</u>		Category	<Ctgy>	[0..1]	Code
<u>5.14</u>		Type	<Tp>	[0..1]	
<u>5.27</u>		Unrealised	<Urldsd>	[0..1]	Code
<u>5.28</u>		Amount	<Amt>	[1..1]	

**Guideline(s):** BalanceTypeGuideline2

FinancialAssetTypeCategory codes and Type codes used are subject to market practice and/or bilateral service level agreements.

### 5.13 Category <Ctgy>

**Presence:** [0..1]

**Definition:** Category of the financial asset balance type.

**Data Type:** Code

When this message item is present, one of the following **FinancialAssetTypeCategory1Code** values must be used:

Code	Name	Definition
DEBT	DebtInstruments	Balance attributed to debt instruments.
DERV	Derivatives	Balance attributed to derivatives.
ENTL	Entitlements	Balance attributed to entitlements.
EQTY	Equities	Balance attributed to equities.
MMKT	MoneyMarket	Balance attributed to money market instruments.
OTHR	Others	Other financial asset type balance according to a different classification, which is not explicitly defined.

### 5.14 Type <Tp>

**Presence:** [0..1]

**Definition:** Balance type.

**Type:** This message item is composed of one of the following **BalanceType7Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.15</u>	{Or	Code	<Cd>	[1..1]	Code
<u>5.16</u>	Or	Proprietary	<Prtry>	[1..1]	
<u>5.20</u>	Or}	Account	<Acct>	[1..1]	

### 5.15 Code <Cd>

**Presence:** [1..1]

This message item is part of choice **5.14 Type**.

**Definition:** Balance type expressed in coded form.

**Data Type:** Code

One of the following **FinancialAssetBalanceType1Code** values must be used:

Code	Name	Definition
ACRU	AccruedIncome	Balance attributed to accrued income.
BAAP	BankersAcceptance	Balance attributed to bankers acceptances.
BOND	Bond	Balance attributed to bonds.
CASH	Cash	Balance attributed to cash.
CBND	CorporateBond	Balance attributed to corporate bonds.
CBOO	CollateralisedBondObligation	Balance attributed to collateralised bond obligations.



Code	Name	Definition
CDEO	CollateralisedDebtObligation	Balance attributed to collateralised debt obligations.
CEOD	CertificateOfDeposit	Balance attributed to certificates of deposits.
CLOB	CollateralisedLoanObligation	Balance attributed to collateralised loan obligations.
CMOO	CollateralisedMortgageObligation	Balance attributed to collateralised mortgage obligations
CONV	ConvertibleBond	Balance attributed to convertible bonds.
COPR	CommericalPaper	Balance attributed to commercial paper.
CPPE	CorporatePrivatePlacement	Balance attributed to corporate private placements.
CSTK	CommonStock	Balance attributed to common stock.
CUEX	CurrencyExchange	Balance attributed to currency exchange contracts.
DISC	DiscountNote	Balance attributed to discount notes.
EQUI	Equity	Balance attributed to equities.
FEAD	FederalAgencyDiscountNote	Balance attributed to federal agency discount notes.
FEHA	FederalHousingAuthority	Balance attributed to federal housing authorities.
FEHL	FederalHomeLoan	Balance attributed to federal home loans.
FLNO	FloatingRateNote	Balance attributed to floating rate notes.
FNMA	FederalNationalMortgageAssociation	Balance attributed to federal national mortgage associations.
FOIV	ForeignInvestment	Balance attributed to foreign investments.
FRAG	ForwardRateAgreement	Balance attributed to forward rate agreements.
FUTR	Future	Balance attributed to futures.
FWBO	ForwardBonds	Balance attributed to forwards - bonds.
FXFD	FXForward	Balance attributed to foreign exchange forwards.
FXSP	FXSpot	Balance attributed to foreign exchange spots.
FXTR	FXTransaction	Balance attributed to foreign exchange profit or loss.
GBND	GovernmentBond	Balance attributed to government bonds.
GNMA	GovernmentNationalMortgageAssociation	Balance attributed to the government national mortgage association.
GOLD	Gold	Balance attributed to gold.
IETM	IOETTEMortgage	Balance attributed to IOETTE mortgages.
MBON	MunicipalBond	Balance attributed to municipal bonds.
MFUN	MutualFund	Balance attributed to mutual funds.
MPRP	MortgagePrivatePlacement	Balance attributed to mortgage private placements.
OINT	OtherFinancialInstruments	Balance attributed to other financial instruments.
OPTN	Option	Balance attributed to options.

Code	Name	Definition
PREF	PreferredStock	Balance attributed to preferred stock.
PROP	Property	Balance attributed to property.
REPO	RepurchaseAgreement	Balance attributed to repurchase agreements.
RGHT	Rights	Balance attributed to rights.
RXRP	TripartyReverseRepurchase Agreement	Balance attributed to triparty reverse repurchase agreements.
SCAS	SettledCash	Balance attributed to settled cash.
SLMA	StudentLoanMarketingAssociation	Balance attributed to student loan marketing associations.
STIF	ShortTermInvestmentFund	Balance attributed to short term investment funds.
SWAP	Swap	Balance attributed to swaps.
SYBL	SyndicatedBankLoan	Balance attributed to syndicated bank loans
TAAB	TreasuriesAndAgenciesDebentures	Balance attributed to treasuries and agencies debentures
TIDE	TimeDeposit	Balance attributed to time deposits.
TIPS	TreasuryInflatedProtectedSecurity	Balance attributed to treasury inflated protected securities.
TREP	TripartyRepurchaseAgreement	Balance attributed to triparty repurchase agreements.
TSTP	TreasuryStrips	Balance attributed to treasury strips.
UNBO	UnitizedBonds	Balance attributed to unitized bonds.
UNBW	UnitizedBondsAndWarrants	Balance attributed to unitized bonds and warrants.
VRDN	VariableRateDiscountNote	Balance attributed to variable rate discount notes.
WARR	Warrant	Balance attributed to warrants.
XFUN	ExchangeTradedFund	Balance attributed to exchange traded funds.
XREP	ReverseRepurchaseAgreement	Balance attributed to reverse repurchase agreements.
ZOOO	CatsTigersLions	Balance attributed to cats, lions and tigers.

## 5.16 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 5.14 Type.*

**Definition:** Balance type expressed as a proprietary code.

**Type:** This message item is composed of the following *GenericIdentification30* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.17</u>		Identification	<Id>	[1..1]	Text
<u>5.18</u>		Issuer	<Issr>	[1..1]	Text

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.19</u>		SchemeName	<SchmeNm>	[0..1]	Text

## 5.17 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

## 5.18 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 5.19 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 5.20 Account <Acct>

**Presence:** [1..1]

*This message item is part of choice 5.14 **Type**.*

**Definition:** Account identification.

**Type:** This message item is composed of the following **AccountIdentification5** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.21</u>		Identification	<Id>	[1..1]	Text
<u>5.22</u>		Name	<Nm>	[0..1]	Text
<u>5.23</u>		Type	<Tp>	[0..1]	

## 5.21 Identification <Id>

**Presence:** [1..1]

**Definition:** Unambiguous identification for the account between the account owner and the account servicer.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 5.22 Name <Nm>

**Presence:** [0..1]

**Definition:** Description of the account.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 5.23 Type <Tp>

**Presence:** [0..1]

**Definition:** Specifies the type of account.

**Type:** This message item is composed of the following *GenericIdentification30* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">5.24</a>		Identification	<Id>	[1..1]	Text
<a href="#">5.25</a>		Issuer	<Issr>	[1..1]	Text
<a href="#">5.26</a>		SchemeName	<SchmeNm>	[0..1]	Text

## 5.24 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

## 5.25 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 5.26 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 5.27 Unrealised <UrIsd>

**Presence:** [0..1]

**Definition:** Unrealised gain or loss.

**Data Type:** Code

When this message item is present, one of the following *Unrealised1Code* values must be used:

Code	Name	Definition
GAIN	Gain	Unrealised gain.
LOSS	Loss	Unrealised loss.

## 5.28 Amount <Amt>

**Presence:** [1..1]

**Definition:** Balance amount.

**Type:** This message item is composed of the following *AmountAndDirection31* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.29</u>		Amount	<Amt>	[1..1]	Amount
<u>5.30</u>		ShortLongIndicator	<ShrtLngInd>	[0..1]	Code

## 5.29 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** R1, R2

**Definition:** Currency and value.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency** (*Ccy*) which is typed by *ActiveOrHistoricCurrencyCode*.

**Format:** ActiveOrHistoricCurrencyAndAmount

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyAndAmount

CurrencyAmount

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

Note: The decimal separator is a dot.

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency

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

## 5.30 ShortLongIndicator <ShrtLngInd>

**Synonym(s):** :93B::4!c/[4!c[4c]]/4!c/[N] (ISO 15022)

**Presence:** [0..1]

**Definition:** Indication that the position is short or long.

**Data Type:** Code

When this message item is present, one of the following *ShortLong1Code* values must be used:

Code	Name	Definition
LONG	Long	Position is long, that is, the balance is positive.
SHOR	Short	Position is short, that is, the balance is negative.

### 5.31 DetailedBalance <DtldBal>

**Presence:** [1..\*]

**Impacted by:** G2

*This message item is part of choice 5.0 **Balance**.*

**Definition:** Detailed balance information.

**Type:** This message item is composed of the following **BalanceDetails6** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.32</u>		Category	<Ctgy>	[0..1]	Code
<u>5.33</u>		Type	<Tp>	[0..1]	
<u>5.46</u>		Unrealised	<Urlsd>	[0..1]	Code
<u>5.47</u>		Amount	<Amt>	[1..1]	

**Guideline(s):** BalanceTypeGuideline2

FinancialAssetTypeCategory codes and Type codes used are subject to market practice and/or bilateral service level agreements.

### 5.32 Category <Ctgy>

**Presence:** [0..1]

**Definition:** Category of the financial asset balance type.

**Data Type:** Code

*When this message item is present, one of the following **FinancialAssetTypeCategory1Code** values must be used:*

Code	Name	Definition
DEBT	DebtInstruments	Balance attributed to debt instruments.
DERV	Derivatives	Balance attributed to derivatives.
ENTL	Entitlements	Balance attributed to entitlements.
EQTY	Equities	Balance attributed to equities.
MMKT	MoneyMarket	Balance attributed to money market instruments.
OTHR	Others	Other financial asset type balance according to a different classification, which is not explicitly defined.

### 5.33 Type <Tp>

**Presence:** [0..1]

**Definition:** Balance type.

**Type:** This message item is composed of one of the following **BalanceType7Choice** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
5.34	{Or	Code	<Cd>	[1..1]	Code
5.35	Or	Proprietary	<Prtry>	[1..1]	
5.39	Or}	Account	<Acct>	[1..1]	

### 5.34 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice 5.33 **Type**.*

**Definition:** Balance type expressed in coded form.

**Data Type:** Code

One of the following **FinancialAssetBalanceType1Code** values must be used:

Code	Name	Definition
ACRU	AccruedIncome	Balance attributed to accrued income.
BAAP	BankersAcceptance	Balance attributed to bankers acceptances.
BOND	Bond	Balance attributed to bonds.
CASH	Cash	Balance attributed to cash.
CBND	CorporateBond	Balance attributed to corporate bonds.
CBOO	CollateralisedBondObligation	Balance attributed to collateralised bond obligations.
CDEO	CollateralisedDebtObligation	Balance attributed to collateralised debt obligations.
CEOD	CertificateOfDeposit	Balance attributed to certificates of deposits.
CLOB	CollateralisedLoanObligation	Balance attributed to collateralised loan obligations.
CMOO	CollateralisedMortgageObligation	Balance attributed to collateralised mortgage obligations
CONV	ConvertibleBond	Balance attributed to convertible bonds.
COPR	CommericalPaper	Balance attributed to commercial paper.
CPPE	CorporatePrivatePlacement	Balance attributed to corporate private placements.
CSTK	CommonStock	Balance attributed to common stock.
CUEX	CurrencyExchange	Balance attributed to currency exchange contracts.
DISC	DiscountNote	Balance attributed to discount notes.
EQUI	Equity	Balance attributed to equities.
FEAD	FederalAgencyDiscountNote	Balance attributed to federal agency discount notes.
FEHA	FederalHousingAuthority	Balance attributed to federal housing authorities.
FEHL	FederalHomeLoan	Balance attributed to federal home loans.
FLNO	FloatingRateNote	Balance attributed to floating rate notes.

Code	Name	Definition
FNMA	FederalNationalMortgageAssociation	Balance attributed to federal national mortgage associations.
FOIV	ForeignInvestment	Balance attributed to foreign investments.
FRAG	ForwardRateAgreement	Balance attributed to forward rate agreements.
FUTR	Future	Balance attributed to futures.
FWBO	ForwardBonds	Balance attributed to forwards - bonds.
FXFD	FXForward	Balance attributed to foreign exchange forwards.
FXSP	FXSpot	Balance attributed to foreign exchange spots.
FXTR	FXTransaction	Balance attributed to foreign exchange profit or loss.
GBND	GovernmentBond	Balance attributed to government bonds.
GNMA	GovernmentNationalMortgageAssociation	Balance attributed to the government national mortgage association.
GOLD	Gold	Balance attributed to gold.
IETM	IOETTEMortgage	Balance attributed to IOETTE mortgages.
MBON	MunicipalBond	Balance attributed to municipal bonds.
MFUN	MutualFund	Balance attributed to mutual funds.
MPRP	MortgagePrivatePlacement	Balance attributed to mortgage private placements.
OINT	OtherFinancialInstruments	Balance attributed to other financial instruments.
OPTN	Option	Balance attributed to options.
PREF	PreferredStock	Balance attributed to preferred stock.
PROP	Property	Balance attributed to property.
REPO	RepurchaseAgreement	Balance attributed to repurchase agreements.
RGHT	Rights	Balance attributed to rights.
RXRP	TripartyReverseRepurchaseAgreement	Balance attributed to triparty reverse repurchase agreements.
SCAS	SettledCash	Balance attributed to settled cash.
SLMA	StudentLoanMarketingAssociation	Balance attributed to student loan marketing associations.
STIF	ShortTermInvestmentFund	Balance attributed to short term investment funds.
SWAP	Swap	Balance attributed to swaps.
SYBL	SyndicatedBankLoan	Balance attributed to syndicated bank loans
TAAB	TreasuriesAndAgenciesDebentures	Balance attributed to treasuries and agencies debentures
TIDE	TimeDeposit	Balance attributed to time deposits.
TIPS	TreasuryInflatedProtectedSecurity	Balance attributed to treasury inflated protected securities.
TREP	TripartyRepurchaseAgreement	Balance attributed to triparty repurchase agreements.



Code	Name	Definition
TSTP	TreasuryStrips	Balance attributed to treasury strips.
UNBO	UnitizedBonds	Balance attributed to unitized bonds.
UNBW	UnitizedBondsAndWarrants	Balance attributed to unitized bonds and warrants.
VRDN	VariableRateDiscountNote	Balance attributed to variable rate discount notes.
WARR	Warrant	Balance attributed to warrants.
XFUN	ExchangeTradedFund	Balance attributed to exchange traded funds.
XREP	ReverseRepurchaseAgreement	Balance attributed to reverse repurchase agreements.
ZOOO	CatsTigersLions	Balance attributed to cats, lions and tigers.

### 5.35 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 5.33 **Type**.*

**Definition:** Balance type expressed as a proprietary code.

**Type:** *This message item is composed of the following **GenericIdentification30** element(s):*

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.36</u>		Identification	<Id>	[1..1]	Text
<u>5.37</u>		Issuer	<Issr>	[1..1]	Text
<u>5.38</u>		SchemeName	<SchmeNm>	[0..1]	Text

### 5.36 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 5.37 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 5.38 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 5.39 Account <Acct>

**Presence:** [1..1]

*This message item is part of choice 5.33 **Type**.*

**Definition:** Account identification.

**Type:** This message item is composed of the following **AccountIdentification5** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./Type
<u>5.40</u>		Identification	<Id>	[1..1]	Text
<u>5.41</u>		Name	<Nm>	[0..1]	Text
<u>5.42</u>		Type	<Tp>	[0..1]	

### 5.40 Identification <Id>

**Presence:** [1..1]

**Definition:** Unambiguous identification for the account between the account owner and the account servicer.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 5.41 Name <Nm>

**Presence:** [0..1]

**Definition:** Description of the account.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

### 5.42 Type <Tp>

**Presence:** [0..1]

**Definition:** Specifies the type of account.

**Type:** This message item is composed of the following **GenericIdentification30** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./Type
<u>5.43</u>		Identification	<Id>	[1..1]	Text
<u>5.44</u>		Issuer	<Issr>	[1..1]	Text
<u>5.45</u>		SchemeName	<SchmeNm>	[0..1]	Text

### 5.43 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

## 5.44 Issuer <lssr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 5.45 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35

minLength: 1

## 5.46 Unrealised <UrIsd>

**Presence:** [0..1]

**Definition:** Unrealised gain or loss.

**Data Type:** Code

When this message item is present, one of the following **Unrealised1Code** values must be used:

Code	Name	Definition
GAIN	Gain	Unrealised gain.
LOSS	Loss	Unrealised loss.

## 5.47 Amount <Amt>

**Presence:** [1..1]

**Definition:** Balance amount.

**Type:** This message item is composed of the following **AmountAndDirection31** element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.48</u>		Amount	<Amt>	[1..1]	Amount
<u>5.49</u>		ShortLongIndicator	<ShrtLngInd>	[0..1]	Code

## 5.48 Amount <Amt>

**Presence:** [1..1]

**Impacted by:** R1, R2

**Definition:** Currency and value.

**Data Type:** ActiveOrHistoricCurrencyAndAmount

This data type must be used with the following XML Attribute: **Currency (Ccy)** which is typed by **ActiveOrHistoricCurrencyCode**.

**Format: ActiveOrHistoricCurrencyAndAmount**

fractionDigits: 5

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s): ActiveOrHistoricCurrencyAndAmount**

CurrencyAmount

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

Note: The decimal separator is a dot.

**ActiveOrHistoricCurrencyCode**

ActiveOrHistoricCurrency

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

**5.49 ShortLongIndicator <ShrtLngInd>****Synonym(s):** :93B::4!c/[4!c[4c]]/4!c/[N] (ISO 15022)**Presence:** [0..1]**Definition:** Indication that the position is short or long.**Data Type:** CodeWhen this message item is present, one of the following *ShortLong1Code* values must be used:

Code	Name	Definition
LONG	Long	Position is long, that is, the balance is positive.
SHOR	Short	Position is short, that is, the balance is negative.

**6.0 SupplementaryData <SplmtryData>****Presence:** [0..1]**Impacted by:** R8**Definition:** Additional information that can not be captured in the structured fields and/or any other specific block.**Type:** The *SupplementaryData* block is composed of the following *SupplementaryData1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>6.1</u>		PlaceAndName	<PlcAndNm>	[0..1]	Text
<u>6.2</u>		Envelope	<Envlp>	[1..1]	

**Rule(s):** SupplementaryDataRule

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

**6.1 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.

**Data Type:** Max350Text

**Format:** maxLength: 350  
minLength: 1

## 6.2 Envelope <Envlp>

**Presence:** [1..1]

**Definition:** Technical element wrapping the supplementary data.

**Type:** This message item is composed of the following *SupplementaryDataEnvelope1* element(s):

Index	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
6.3		Contents	(User Defined)	[1..1]	

## 6.3 Contents (User Defined)

**Presence:** [1..1]

**Definition:** Technical element that specifies the supplementary data.

**Type:** (User Defined)

*This content will be validated on a can do basis.*

*It may contain any XML structure.*

## Business Example

### Narrative 1

A TotalPortfolioValuationReport message is sent for account/portfolio NAMTJPJTNTKBJPT935883.

The identification of the report is 93588320080208. The report, sent daily, is based on trade date positions and is complete rather than a delta.

#### Portfolio valuation details:

- The total value of the portfolio is JPY 3570106710.
- the total book value is JPY 3627908065.

#### Investment fund details:

- The total number of units outstanding is 3161963895.
- The NAV price is JPY 11291.
- The difference between the current NAV price and the previous NAV price is JPY 78.
- The application price is JPY 11291.
- The difference between the current application price and the previous application price is JPY 78.
- The redemption price is JPY 11280.
- The redemption price is JPY 11280.

#### Balances:

- 1. The balance attributed to futures (FUTR), which is an unrealised loss, is JPY 2990508.
- 2. The balance attributed to currency exchange transactions (CUEX), which is an unrealised loss, is JPY 2696995.
- 3. The balance attributed to foreign investments (FOIV), which is an unrealised loss, is JPY 52113852.

**XML Instance**

```
<TtlPrftlValtnRpt>
  <Pgntn>
    <PgNb>1</PgNb>
    <LastPgInd>true</LastPgInd>
  </Pgntn>
  <RptGnlDtls>
    <RptId>93588320080208</RptId>
    <RptDtTm>
      <Dt>2010-05-05</Dt>
    </RptDtTm>
    <Frqcy>
      <Cd>DAIL</Cd>
    </Frqcy>
    <UpdTp>
      <Cd>COMP</Cd>
    </UpdTp>
    <RptBsis>
      <Cd>TRAD</Cd>
    </RptBsis>
  </RptGnlDtls>
  <AcctDtls>
    <Acct>
      <Id>NAMTJPJTNTKTBJPJT935883</Id>
    </Acct>
  </AcctDtls>
  <TtlPrftlValtn>
    <TtlPrftlVal>
      <Amt Ccy="JPY">3570106710</Amt>
    </TtlPrftlVal>
    <TtlBookVal>
      <Amt Ccy="JPY">3627908065</Amt>
    </TtlBookVal>
    <InvstmtFndDtls>
      <TtlUnitsOutsdng>3161963895</TtlUnitsOutsdng>
    </Pric>
    <CurPric Ccy="JPY">11291</CurPric>
    <Tp>
      <Cd>NAVL</Cd>
    </Tp>
    <AmtOfChng>
      <Val>
        <Val Ccy="JPY">78</Val>
      </Val>
    </AmtOfChng>
  </Pric>
  <Pric>
    <CurPric Ccy="JPY">11291</CurPric>
    <Tp>
      <Prtry>
        <Id>APLP</Id>
```

```

        <Issr>JASDEC</Issr>
    </Prtry>
</Tp>
<AmtOfChng>
    <Val>
        <Val Ccy="JPY">78</Val>
    </Val>
</AmtOfChng>
</Pric>
<Pric>
    <CurPric Ccy="JPY">11280</CurPric>
    <Tp>
        <Cd>REDN</Cd>
    </Tp>
</Pric>
<Pric>
    <CurPric Ccy="JPY">11291</CurPric>
    <Tp>
        <Prtry>
            <Id>TAPR</Id>
            <Issr>JASDEC</Issr>
        </Prtry>
        <Tp>
            <Prtry>
                <Id>TAPR</Id>
                <Issr>JASDEC</Issr>
            </Prtry>
        </Tp>
    </Pric>
</InvstmtFndDtls>
</TldPrftlValtn>
<Bal>
<DtldBal>
    <Tp>
        <Cd>FUTR</Cd>
    </Tp>
    <Urld>LOSS</Urld>
    <Amt>
        <Amt Ccy="JPY">2990508</Amt>
    </Amt>
</DtldBal>
<DtldBal>
    <Tp>
        <Cd>CUEX</Cd>
    </Tp>
    <Urld>LOSS</Urld>
    <Amt>
        <Amt Ccy="JPY">2696995</Amt>
    </Amt>
</DtldBal>
<DtldBal>
    <Tp>
        <Cd>FOIV</Cd>
    </Tp>
    <Urld>LOSS</Urld>
    <Amt>
        <Amt Ccy="JPY">52113852</Amt>
    </Amt>

```

```
</Amt>
</DtldBal>
</Bal>
</TtlPrtlValtnRpt>
```

## Narrative 2

A TotalPortfolioValuation message is sent for account/portfolio CJE Ethics A100456.

The identification of the report is 10000023. The report, sent daily, is based on trade date positions and is complete rather than a delta.

### Portfolio valuation details:

- The total value of the portfolio is USD 400100.
- The total book value is USD 400000.

### Balances:

The balance of investments (INVE) is USD 400000 and this is further broken down into two sub-balances:

- 1. The sub-balance of the investments attributed to treasury inflated protected securities (TIPS) is USD 100000.
- 2. The sub-balance of the investments attributed to common stock (CSTK) is USD 300000.

## XML Instance

```
<TtlPrtlValtnRpt>
  <Pgntn>
    <PgNb>1</PgNb>
    <LastPgInd>true</LastPgInd>
  </Pgntn>
  <RptGnlDtls>
    <RptId>10000023</RptId>
    <RptDtTm>
      <Dt>2011-01-10</Dt>
    </RptDtTm>
    <Frqcy>
      <Cd>DAIL</Cd>
    </Frqcy>
    <UpdTp>
      <Cd>COMP</Cd>
    </UpdTp>
    <RptBsis>
      <Cd>TRAD</Cd>
    </RptBsis>
  </RptGnlDtls>
  <AcctDtls>
    <Acct>
      <Id>CJE Ethics A100456</Id>
    </Acct>
  </AcctDtls>
  <TtlPrtlVal>
    <Amt Ccy="USD">400100</Amt>
  </TtlPrtlVal>
```



```
<TtlBookVal>
  <Amt Ccy="USD">400000</Amt>
</TtlBookVal>
</TtlPrtlfValtn>
<Bal>
  <SummryBal>
    <Tp>
      <Cd>INVE</Cd>
    </Tp>
    <Amt>
      <Amt Ccy="USD">400000</Amt>
    </Amt>
    <DtldBal>
      <Tp>
        <Cd>TIPS</Cd>
      </Tp>
      <Amt>
        <Amt Ccy="USD">100000</Amt>
      </Amt>
    </DtldBal>
    <DtldBal>
      <Tp>
        <Cd>CSTK</Cd>
      </Tp>
      <Amt>
        <Amt Ccy="USD">300000</Amt>
      </Amt>
    </DtldBal>
  </SummryBal>
</Bal>
</TtlPrtlfValtnRpt>
```

# Message Item Types

## Data Types

### Data Types Index

#### 1 Amount

- [1.1 ActiveCurrencyAndAmount](#)
- [1.2 ActiveOrHistoricCurrencyAnd13DecimalAmount](#)
- [1.3 ActiveOrHistoricCurrencyAndAmount](#)
- [1.4 CurrencyAndAmount](#)

#### 2 Date Time

- [2.1 ISODate](#)
- [2.2 ISODateTime](#)
- [2.3 ISOYearMonth](#)

#### 3 Identifier

- [3.1 ActiveCurrencyCode](#)
- [3.2 ActiveOrHistoricCurrencyCode](#)
- [3.3 BBANIdentifier](#)
- [3.4 BICFIIdentifier](#)
- [3.5 BICNonFIIdentifier](#)
- [3.6 BelgianIdentifier](#)
- [3.7 BloombergIdentifier](#)
- [3.8 CFIdentifier](#)
- [3.9 CHIPSUniversalIdentifier](#)
- [3.10 CUSIPIdentifier](#)
- [3.11 ConsolidatedTapeAssociationIdentifier](#)
- [3.12 CountryCode](#)
- [3.13 CurrencyCode](#)
- [3.14 DunsIdentifier](#)
- [3.15 DutchIdentifier](#)
- [3.16 EANGLNIdentifier](#)
- [3.17 EuroclearClearstreamIdentifier](#)
- [3.18 ExternalFinancialInstrumentIdentificationType1Code](#)
- [3.19 IBAN2007Identifier](#)
- [3.20 ISINIdentifier](#)
- [3.21 LanguageCode](#)
- [3.22 MICIdentifier](#)
- [3.23 NationalityCode](#)
- [3.24 QUICKIdentifier](#)
- [3.25 RICIdentifier](#)
- [3.26 SEDOLIdentifier](#)
- [3.27 SicovamIdentifier](#)
- [3.28 TickerIdentifier](#)
- [3.29 UPICIdentifier](#)
- [3.30 ValorenIdentifier](#)
- [3.31 WertpapierIdentifier](#)

## 4 Quantity: Number and Decimal Number

[4.1 DecimalNumber](#)

[4.2 Number](#)

## 5 Rate

[5.1 BaseOneRate](#)

[5.2 PercentageRate](#)

## 6 Text

[6.1 Exact4AlphaNumericText](#)

[6.2 Max140Text](#)

[6.3 Max15NumericText](#)

[6.4 Max16Text](#)

[6.5 Max256Text](#)

[6.6 Max350Text](#)

[6.7 Max35Text](#)

[6.8 Max3NumericText](#)

[6.9 Max4AlphaNumericText](#)

[6.10 Max5NumericText](#)

[6.11 Max70Text](#)

## Data Types Description

### 1 Amount

#### 1.1 ActiveCurrencyAndAmount

<b>Definition:</b>	A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217.
<b>XML Attribute:</b>	Currency (Ccy). <i>This XML Attribute is typed by <b>ActiveCurrencyCode</b>.</i>
<b>Format:</b>	<b>ActiveCurrencyAndAmount</b> fractionDigits: 5 minInclusive: 0 totalDigits: 18 <b>ActiveCurrencyCode</b> [A-Z]{3,3}
<b>Rule(s):</b>	<b>ActiveCurrencyAndAmount</b> CurrencyAmount The number of fractional digits (or minor unit of currency) must comply with ISO 4217. Note: The decimal separator is a dot.  <b>ActiveCurrencyCode</b> 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.
<b>Example:</b>	6545.56 (Ccy='USD')

## 1.2 ActiveOrHistoricCurrencyAnd13DecimalAmount

<b>Definition:</b>	A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13. Note: The decimal separator is a dot.
<b>XML Attribute:</b>	Currency (Ccy). <i>This XML Attribute is typed by <b>ActiveOrHistoricCurrencyCode</b>.</i>
<b>Format:</b>	<b>ActiveOrHistoricCurrencyAnd13DecimalAmount</b> fractionDigits: 13 minInclusive: 0 totalDigits: 18 <b>ActiveOrHistoricCurrencyCode</b> [A-Z]{3,3}
<b>Rule(s):</b>	<b>ActiveOrHistoricCurrencyCode</b> ActiveOrHistoricCurrency The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.
<b>Example:</b>	6284534.12 (Ccy='EUR')

## 1.3 ActiveOrHistoricCurrencyAndAmount

<b>Definition:</b>	A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.
<b>XML Attribute:</b>	Currency (Ccy). <i>This XML Attribute is typed by <b>ActiveOrHistoricCurrencyCode</b>.</i>
<b>Format:</b>	<b>ActiveOrHistoricCurrencyAndAmount</b> fractionDigits: 5 minInclusive: 0 totalDigits: 18 <b>ActiveOrHistoricCurrencyCode</b> [A-Z]{3,3}
<b>Rule(s):</b>	<b>ActiveOrHistoricCurrencyAndAmount</b> CurrencyAmount The number of fractional digits (or minor unit of currency) must comply with ISO 4217. Note: The decimal separator is a dot.  <b>ActiveOrHistoricCurrencyCode</b> ActiveOrHistoricCurrency The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.
<b>Example:</b>	6284534 (Ccy='EUR')

## 1.4 CurrencyAndAmount

<b>Definition:</b>	Number of monetary units specified in a currency, where the unit of currency is explicit and compliant with ISO 4217. The decimal separator is a dot. Note: A zero amount is considered a positive amount.
<b>XML Attribute:</b>	Currency (Ccy). <i>This XML Attribute is typed by <b>CurrencyCode</b>.</i>
<b>Format:</b>	<b>CurrencyAndAmount</b> fractionDigits: 5 minInclusive: 0 totalDigits: 18 <b>CurrencyCode</b> [A-Z]{3,3}
<b>Rule(s):</b>	<b>CurrencyCode</b> ValidationByTable
<b>Example:</b>	100000 (Ccy='EUR')

## 2 Date Time

### 2.1 ISODate

<b>Definition:</b>	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.
<b>Example:</b>	2002-02-25

### 2.2 ISODateTime

<b>Definition:</b>	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.
<b>Example:</b>	2002-07-21T08:35:30

### 2.3 ISOYearMonth

<b>Definition:</b>	Month within a particular calendar year represented by YYYY-MM (ISO 8601).
<b>Example:</b>	2002-01

### 3 Identifier

#### 3.1 ActiveCurrencyCode

<b>Definition:</b>	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".
<b>Format:</b>	[A-Z]{3,3}
<b>Rule(s):</b>	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.
<b>Example:</b>	EUR

#### 3.2 ActiveOrHistoricCurrencyCode

<b>Definition:</b>	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".
<b>Format:</b>	[A-Z]{3,3}
<b>Rule(s):</b>	ActiveOrHistoricCurrency The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.
<b>Example:</b>	USD

#### 3.3 BBANIdentifier

<b>Definition:</b>	Basic Bank Account Number (BBAN). Identifier used nationally by financial institutions, ie, in individual countries, generally as part of a National Account Numbering Scheme(s), which uniquely identifies the account of a customer.
<b>Format:</b>	[a-zA-Z0-9]{1,30}
<b>Example:</b>	BARC12345612345678

#### 3.4 BICFIIdentifier

<b>Definition:</b>	Code allocated to a financial institution by the ISO 9362 Registration Authority as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".
<b>Format:</b>	[A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

<b>Rule(s):</b>	BICFI Valid BICs for financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consist of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.
<b>Example:</b>	CHASUS33

### 3.5 BICNonFIIdentifier

<b>Definition:</b>	Code allocated to a non-financial institution by the ISO 9362 Registration Authority as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".
<b>Format:</b>	[A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}
<b>Rule(s):</b>	BICNonFI Valid BICs for non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consist of eight (8) or eleven (11) contiguous characters comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.
<b>Example:</b>	USINFRPP

### 3.6 BelgianIdentifier

<b>Definition:</b>	Identifier for Belgian securities.
<b>Example:</b>	359203

### 3.7 BloombergIdentifier

<b>Definition:</b>	An identifier of a security assigned by the Bloomberg organisation.
<b>Format:</b>	maxLength: 35 minLength: 1
<b>Example:</b>	GGF.FP

### 3.8 CFIdentifier

<b>Definition:</b>	Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, eg, common share with voting rights, fully paid, or registered.
<b>Format:</b>	[A-Z]{1,6}
<b>Example:</b>	ESVUFR

### 3.9 CHIPSUniversalIdentifier

<b>Definition:</b>	(United States) Clearing House Interbank Payments System (CHIPS) Universal Identification (UID). Identifies entities that own accounts at CHIPS participating financial institutions, through which CHIPS payments are effected. The CHIPS UID is assigned by the New York Clearing House.
--------------------	--

<b>Format:</b>	CH[0-9]{6,6}
<b>Example:</b>	CH123456

### 3.10 CUSIPIdentifier

<b>Definition:</b>	Committee on Uniform Securities and Identification Procedures (CUSIP). The standards body that created and maintains the securities classification system in the US. Non-US securities have a similar number called the CINS number.
<b>Example:</b>	3134A33L8

### 3.11 ConsolidatedTapeAssociationIdentifier

<b>Definition:</b>	Identifier of a security assigned by the Consolidated Tape Association.
<b>Format:</b>	maxLength: 35 minLength: 1
<b>Example:</b>	483894

### 3.12 CountryCode

<b>Definition:</b>	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).
<b>Format:</b>	[A-Z]{2,2}
<b>Rule(s):</b>	Country The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).
<b>Example:</b>	BE

### 3.13 CurrencyCode

<b>Definition:</b>	Code allocated to a currency, by a maintenance agency, under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds". Valid currency codes are registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.
<b>Format:</b>	[A-Z]{3,3}
<b>Rule(s):</b>	ValidationByTable
<b>Example:</b>	AWG

### 3.14 DunsIdentifier

<b>Definition:</b>	Data Universal Numbering System. A unique identification number provided by Dun & Bradstreet to identify an organization.
<b>Format:</b>	[0-9]{9,9}
<b>Example:</b>	578942538

### 3.15 DutchIdentifier

<b>Definition:</b>	Identifier for Dutch securities.
--------------------	----------------------------------



<b>Example:</b>	234123
-----------------	--------

### 3.16 EANGLNIdentifier

<b>Definition:</b>	Global Location Number. A non-significant reference number used to identify legal entities, functional entities or physical entities according to the European Association for Numbering (EAN) numbering scheme rules. The number is used to retrieve the detailed information linked to it.
<b>Format:</b>	[0-9]{13,13}
<b>Example:</b>	7265658971233

### 3.17 EuroclearClearstreamIdentifier

<b>Definition:</b>	Identifier of securities issued in Luxembourg. The common code is a 9-digit code that replaces the CEDEL (Clearstream) and Euroclear codes.
<b>Format:</b>	maxLength: 12 minLength: 1
<b>Example:</b>	12197

### 3.18 ExternalFinancialInstrumentIdentificationType1Code

<b>Definition:</b>	Specifies the external financial instrument identification type scheme name code in the format of character string with a maximum length of 4 characters. The list of valid codes is an external code list published separately.
<b>Format:</b>	maxLength: 4 minLength: 1
<b>Example:</b>	TERM

### 3.19 IBAN2007Identifier

<b>Definition:</b>	An identifier used internationally by financial institutions to uniquely identify the account of a customer at a financial institution, as described in the latest edition of the international standard ISO 13616:2007 - "Banking and related financial services - International Bank Account Number (IBAN)".
<b>Format:</b>	[A-Z]{2,2}[0-9]{2,2}[a-zA-Z0-9]{1,30}
<b>Rule(s):</b>	IBAN A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.
<b>Example:</b>	AT611904300234573201

### 3.20 ISINIdentifier

<b>Definition:</b>	International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.
<b>Format:</b>	[A-Z0-9]{12,12}
<b>Example:</b>	US3134A33L82

### 3.21 LanguageCode

<b>Definition:</b>	Specifies a language.
<b>Rule(s):</b>	ValidationByTable
<b>Example:</b>	ENG

### 3.22 MICIdentifier

<b>Definition:</b>	Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.
<b>Format:</b>	[A-Z0-9]{4,4}
<b>Example:</b>	XTKS

### 3.23 NationalityCode

<b>Definition:</b>	Specifies the country where a person was born or is naturalised.
<b>Rule(s):</b>	ValidationByTable
<b>Example:</b>	US

### 3.24 QUICKIdentifier

<b>Definition:</b>	Identifier of a security assigned by the Japanese QUICK identification scheme for financial instruments.
<b>Example:</b>	97334

### 3.25 RICIdentifier

<b>Definition:</b>	Reuters Identification Code (RIC). A numbering system used within the Reuters system to identify instruments worldwide. The RIC contains an X-character market specific code (can be the CUSIP or EPIC codes) followed by a full stop, then the two-digit ISO country code, eg, IBM in UK is IBM.UK.
<b>Format:</b>	maxLength: 35 minLength: 1
<b>Example:</b>	TDVd.CR

### 3.26 SEDOLIdentifier

<b>Definition:</b>	Stock Exchange Daily Official List (SEDOL) number. A code used by the London Stock Exchange to identify foreign stocks, especially those that aren't actively traded in the US and don't have a CUSIP number.
<b>Example:</b>	5719210

### 3.27 SicovamIdentifier

<b>Definition:</b>	Identifier for French securities assigned by the Societe Interprofessionnelle Pour La Compensation des Valeurs Mobilières in France. The Sicovam is composed of 5-digits.
<b>Example:</b>	12777

### 3.28 TickerIdentifier

<b>Definition:</b>	Letters that identify a stock traded on a stock exchange. The Ticker Symbol is a short and convenient way of identifying a stock, eg, RTR.L for Reuters quoted in London.
<b>Format:</b>	maxLength: 35 minLength: 1
<b>Example:</b>	SOL

### 3.29 UPICIdentifier

<b>Definition:</b>	Universal Payment Identification Code (UPIC). Identifier used by the New York Clearing House to mask confidential data, such as bank accounts and bank routing numbers. UPIC numbers remain with business customers, regardless of banking relationship changes.
<b>Format:</b>	[0-9]{8,17}
<b>Example:</b>	12345678

### 3.30 ValorenIdentifier

<b>Definition:</b>	Identifier for Swiss securities assigned by Telekurs Financial, the Swiss numbering agency.
<b>Example:</b>	832614

### 3.31 WertpapierIdentifier

<b>Definition:</b>	Wertpapier Kenn-nummer. A number issued in Germany by the Wertpapier Mitteilungen. The Wertpapier Kenn-nummer, sometimes called WPK, contains 6-digits, but no check digit. There are different ranges of numbers representing different classes of securities.
<b>Example:</b>	911958

## 4 Quantity: Number and Decimal Number

### 4.1 DecimalNumber

<b>Definition:</b>	Number of objects represented as a decimal number, eg, 0.75 or 45.6.
<b>Format:</b>	fractionDigits: 17 totalDigits: 18
<b>Example:</b>	123456789.123456789

### 4.2 Number

<b>Definition:</b>	Number of objects represented as an integer.
<b>Format:</b>	fractionDigits: 0 totalDigits: 18
<b>Example:</b>	123456789012345678

## 5 Rate

## 5.1 BaseOneRate

<b>Definition:</b>	Rate expressed as a decimal, eg, 0.7 is 7/10 and 70%.
<b>Format:</b>	fractionDigits: 10 totalDigits: 11
<b>Example:</b>	0.60

## 5.2 PercentageRate

<b>Definition:</b>	Rate expressed as a percentage, ie, in hundredths, eg, 0.7 is 7/10 of a percent, and 7.0 is 7%.
<b>Format:</b>	fractionDigits: 10 totalDigits: 11
<b>Example:</b>	35

## 6 Text

## 6.1 Exact4AlphaNumericText

<b>Definition:</b>	Specifies an alphanumeric string with a length of 4 characters.
<b>Format:</b>	[a-zA-Z0-9]{4}
<b>Example:</b>	ABCD

## 6.2 Max140Text

[illegible]

### 6.3 Max15NumericText

<b>Definition:</b>	Specifies a numeric string with a maximum length of 15 digits.
<b>Format:</b>	[0-9]{1,15}
<b>Example:</b>	458793625148975

## 6.4 Max16Text

<b>Definition:</b>	Specifies a character string with a maximum length of 16 characters.
<b>Format:</b>	maxLength: 16 minLength: 1
<b>Example:</b>	ABCdEFghIJKLMNO?

## 6.5 Max256Text

[illegible]

## 6.6 Max350Text

[illegible]

## 6.7 Max35Text

<b>Definition:</b>	Specifies a character string with a maximum length of 35 characters.
<b>Format:</b>	maxLength: 35 minLength: 1
<b>Example:</b>	ABCDEFGHIJKLMNOPQRSTUVWXYZ123456789012345

## 6.8 Max3NumericText

<b>Definition:</b>	Specifies a numeric string with a maximum length of 3 digits.
<b>Format:</b>	[0-9]{1,3}
<b>Example:</b>	003

## 6.9 Max4AlphaNumericText

<b>Definition:</b>	Specifies an alphanumeric string with a maximum length of 4 characters.
<b>Format:</b>	[a-zA-Z0-9]{1,4} maxLength: 4 minLength: 1
<b>Example:</b>	aBc9

## 6.10 Max5NumericText

<b>Definition:</b>	Specifies a numeric string with a maximum length of 5 digits.
<b>Format:</b>	[0-9]{1,5}
<b>Example:</b>	1

## 6.11 Max70Text

<b>Definition:</b>	Specifies a character string with a maximum length of 70characters.
<b>Format:</b>	maxLength: 70 minLength: 1
<b>Example:</b>	A string value of maximum 70 characters.

## End Points

### End Points Index

#### 1 Date period

[1.1 DatePeriodDetails](#)

#### 2 Date time

[2.1 DateAndDateTimeChoice](#)

#### 3 Identification information

[3.1 IdentificationSource3Choice](#)

#### 4 Miscellaneous

[4.1 Frequency8Choice](#)

[4.2 GenericIdentification29](#)

[4.3 Pagination](#)

[4.4 StatementBasis6Choice](#)

[4.5 UpdateType4Choice](#)

#### 5 Price value

[5.1 PriceAndDirection1](#)

## End Points Description

#### 1 Date period

##### 1.1 DatePeriodDetails

*DatePeriodDetails* is used in message definition **TotalPortfolioValuationReportV01** p.6.

**Definition:** Range of time defined by a start date and an end date.

**Type:** The following **DatePeriodDetails** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<a href="#">1.1.0</a>		FromDate	<FrDt>	[1..1]	DateTime
<a href="#">1.1.1</a>		ToDate	<ToDt>	[1..1]	DateTime

##### 1.1.0 FromDate <FrDt>

**Presence:** [1..1]

**Definition:** Start date of the range.

**Data Type:** ISODate

### 1.1.1 ToDate <ToDt>

**Presence:** [1..1]

**Definition:** End date of the range.

**Data Type:** ISODate

## 2 Date time

### 2.1 DateAndDateTimeChoice

*DateAndDateTimeChoice* is used in message definition *TotalPortfolioValuationReportV01* p.6, p.6, p.6.

**Definition:** Choice between a date or a date and time format.

**Type:** One of the following *DateAndDateTimeChoice* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>2.1.0</u>	{Or	Date	<Dt>	[1..1]	DateTime
<u>2.1.1</u>	Or}	DateTime	<DtTm>	[1..1]	DateTime

#### 2.1.0 Date <Dt>

**Presence:** [1..1]

*This message item is part of choice 2.1 DateAndDateTimeChoice.*

**Definition:** Specified date.

**Data Type:** ISODate

#### 2.1.1 DateTime <DtTm>

**Presence:** [1..1]

*This message item is part of choice 2.1 DateAndDateTimeChoice.*

**Definition:** Specified date and time.

**Data Type:** ISODatetime

## 3 Identification information

### 3.1 IdentificationSource3Choice

*IdentificationSource3Choice* is used in message definition *TotalPortfolioValuationReportV01* p.9.

**Definition:** Choice between source of identification of a financial instrument.

**Type:** One of the following *IdentificationSource3Choice* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>3.1.0</u>	{Or	Code	<Cd>	[1..1]	Code
<u>3.1.1</u>	Or}	Proprietary	<Prtry>	[1..1]	Text

### 3.1.0 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice 3.1 **IdentificationSource3Choice**.*

**Definition:** Unique and unambiguous identification source, as assigned via a pre-determined code list.

**Data Type:** ExternalFinancialInstrumentIdentificationType1Code

**Format:** maxLength: 4  
minLength: 1

### 3.1.1 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 3.1 **IdentificationSource3Choice**.*

**Definition:** Unique and unambiguous identification source using a proprietary identification scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 4 Miscellaneous

### 4.1 Frequency8Choice

*Frequency8Choice is used in message definition **TotalPortfolioValuationReportV01** p.6.*

**Definition:** Choice of format for the frequency.

**Type:** One of the following **Frequency8Choice** element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.1.0	{Or Or}	Code	<Cd>	[1..1]	Code
4.1.1		Proprietary	<Prtry>	[1..1]	
4.1.2		Identification	<Id>	[1..1]	Text
4.1.3		Issuer	<Issr>	[1..1]	Text
4.1.4		SchemeName	<SchmeNm>	[0..1]	Text

### 4.1.0 Code <Cd>

**Synonym(s):** :22F::SFRE//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 4.1 **Frequency8Choice**.*

**Definition:** Frequency expressed in coded form.

**Data Type:** Code

*One of the following **EventFrequency1Code** values must be used:*

Code	Name	Definition
ADHO	Adhoc	Event takes place as necessary.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.



Code	Name	Definition
MNTH	Monthly	Event takes place every month or once a month.
ONDE	OnDemand	Event takes place on demand.
OVNG	Overnight	Event takes place overnight.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
TOMN	EveryTwoMonths	Event takes place every two months.
TOWK	EveryTwoWeeks	Event takes place every two weeks.
TWMN	TwiceAMonth	Event takes place two times a month.
WEEK	Weekly	Event takes place once a week.
YEAR	Annual	Event takes place every year or once a year.

#### 4.1.1 Proprietary <Prtry>

**Synonym(s):** :22F::SFRE/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice **4.1 Frequency8Choice**.*

**Definition:** Frequency expressed as a proprietary code.

**Type:** *This message item is composed of the following **GenericIdentification30** element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
4.1.2		Identification	<Id>	[1..1]	Text
4.1.3		Issuer	<Issr>	[1..1]	Text
4.1.4		SchemeName	<SchmeNm>	[0..1]	Text

#### 4.1.2 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

#### 4.1.3 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.1.4 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 4.2 GenericIdentification29

*GenericIdentification29* is used in message definition *TotalPortfolioValuationReportV01* p.9.

**Definition:** Information related to an identification, for example, party identification or account identification.

**Type:** The following *GenericIdentification29* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.2.0</u>		Identification	<Id>	[1..1]	Text
<u>4.2.1</u>		Issuer	<Issr>	[1..1]	Text
<u>4.2.2</u>		SchemeName	<SchmeNm>	[0..1]	Text

### 4.2.0 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 4.2.1 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 4.2.2 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 4.3 Pagination

*Pagination* is used in message definition *TotalPortfolioValuationReportV01* p.6.

**Definition:** Number used to sequence pages when it is not possible for data to be conveyed in a single message and the data has to be split across several pages (messages).

**Type:** The following *Pagination* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.3.0</u>		PageNumber	<PgNb>	[1..1]	Text
<u>4.3.1</u>		LastPageIndicator	<LastPgInd>	[1..1]	Indicator

### 4.3.0 PageNumber <PgNb>

**Presence:** [1..1]

**Definition:** Page number.

**Data Type:** Max5NumericText

**Format:** [0-9]{1,5}

### 4.3.1 LastPageIndicator <LastPgInd>

**Presence:** [1..1]

**Definition:** Indicates the last page.

**Data Type:** One of the following *YesNoIndicator* values must be used:

MeaningWhenTrue: Yes

MeaningWhenFalse: No

## 4.4 StatementBasis6Choice

*StatementBasis6Choice* is used in message definition *TotalPortfolioValuationReportV01* p.6.

**Definition:** Choice of format for the statement basis.

**Type:** One of the following *StatementBasis6Choice* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.4.0</u>	{Or	Code	<Cd>	[1..1]	Code
<u>4.4.1</u>	Or}	Proprietary	<Prtry>	[1..1]	
<u>4.4.2</u>		Identification	<Id>	[1..1]	Text
<u>4.4.3</u>		Issuer	<Issr>	[1..1]	Text
<u>4.4.4</u>		SchemeName	<SchmeNm>	[0..1]	Text

### 4.4.0 Code <Cd>

**Synonym(s):** :22F::STBA//4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice **4.4 StatementBasis6Choice**.*

**Definition:** Statement basis expressed in coded form.

**Data Type:** Code

*One of the following **StatementBasis1Code** values must be used:*

Code	Name	Definition
CONT	Contractual	The statement is based on contractual settlement date irrespective of settled data positions.

Code	Name	Definition
SETT	Settled	The statement is based on settled date positions to the knowledge of the sender at the time of the statement preparation.
TRAD	Traded	The statement is based on trade date positions.

#### 4.4.1 Proprietary <Prtry>

**Synonym(s):** :22F::STBA/4!c[4c]/4!c (ISO 15022)

**Presence:** [1..1]

*This message item is part of choice 4.4 StatementBasis6Choice.*

**Definition:** Statement basis expressed as a proprietary code.

**Type:** *This message item is composed of the following GenericIdentification30 element(s):*

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>4.4.2</u>		Identification	<Id>	[1..1]	Text
<u>4.4.3</u>		Issuer	<Issr>	[1..1]	Text
<u>4.4.4</u>		SchemeName	<SchmeNm>	[0..1]	Text

#### 4.4.2 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

#### 4.4.3 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.4.4 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

### 4.5 UpdateType4Choice

*UpdateType4Choice is used in message definition TotalPortfolioValuationReportV01 p.6.*

**Definition:** Choice of format for the update information.

**Type:** One of the following *UpdateType4Choice* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./Type
4.5.0	{Or	Code	<Cd>	[1..1]	Code
4.5.1	Or}	Proprietary	<Prtry>	[1..1]	
4.5.2		Identification	<Id>	[1..1]	Text
4.5.3		Issuer	<Issr>	[1..1]	Text
4.5.4		SchemeName	<SchmeNm>	[0..1]	Text

### 4.5.0 Code <Cd>

**Presence:** [1..1]

*This message item is part of choice 4.5 *UpdateType4Choice*.*

**Definition:** Update type expressed in coded form.

**Data Type:** Code

*One of the following *StatementUpdateType1Code* values must be used:*

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

### 4.5.1 Proprietary <Prtry>

**Presence:** [1..1]

*This message item is part of choice 4.5 *UpdateType4Choice*.*

**Definition:** Update type expressed as a proprietary code.

**Type:** This message item is composed of the following *GenericIdentification30* element(s):

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./Type
4.5.2		Identification	<Id>	[1..1]	Text
4.5.3		Issuer	<Issr>	[1..1]	Text
4.5.4		SchemeName	<SchmeNm>	[0..1]	Text

### 4.5.2 Identification <Id>

**Presence:** [1..1]

**Definition:** Proprietary information, often a code, issued by the data source scheme issuer.

**Data Type:** Exact4AlphaNumericText

**Format:** [a-zA-Z0-9]{4}

### 4.5.3 Issuer <Issr>

**Presence:** [1..1]

**Definition:** Entity that assigns the identification.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

#### 4.5.4 SchemeName <SchmeNm>

**Presence:** [0..1]

**Definition:** Short textual description of the scheme.

**Data Type:** Max35Text

**Format:** maxLength: 35  
minLength: 1

## 5 Price value

### 5.1 PriceAndDirection1

*PriceAndDirection1 is used in message definition TotalPortfolioValuationReportV01 p.9.*

**Definition:** Price and an indication of whether it is a increase or a decrease.

**Type:** The following *PriceAndDirection1* element(s) must be used:

Ref	Or	Message Item	<XML Tag>	Mult.	Represent./ Type
<u>5.1.0</u>		Value	<Val>	[1..1]	Amount
<u>5.1.1</u>		Sign	<Sgn>	[0..1]	Indicator

#### 5.1.0 Value <Val>

**Presence:** [1..1]

*Impacted by **R1** in message definition TotalPortfolioValuationReportV01. Please refer to p.11 for additional information.*

**Definition:** Currency and value.

**Data Type:** ActiveOrHistoricCurrencyAnd13DecimalAmount

*This data type must be used with the following XML Attribute: **Currency** (Ccy) which is typed by ActiveOrHistoricCurrencyCode.*

**Format:** ActiveOrHistoricCurrencyAnd13DecimalAmount

fractionDigits: 13

minInclusive: 0

totalDigits: 18

**ActiveOrHistoricCurrencyCode**

[A-Z]{3,3}

**Rule(s):** ActiveOrHistoricCurrencyCode

ActiveOrHistoricCurrency

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

#### 5.1.1 Sign <Sgn>

**Synonym(s):** :93B::4!c/[4!c[4c]]/4!c/[N] (ISO 15022)

**Presence:** [0..1]

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

**Data Type:** *One of the following **PlusOrMinusIndicator** values must be used:*

MeaningWhenTrue: Plus

MeaningWhenFalse: Minus

# Indexes

## Index of Message Items

### A

Account: <Acct>

Message Definition TotalPortfolioValuationReportV01 7, 10, 11

AccountDetails: <AcctDtls>

Message Definition TotalPortfolioValuationReportV01 7

AccruedIncome: <AcrdIncm>

Message Definition TotalPortfolioValuationReportV01 9

ActivityIndicator: <ActvtyInd>

Message Definition TotalPortfolioValuationReportV01 7

Amount: <Amt>

Message Definition TotalPortfolioValuationReportV01 7, 8, 8, 8, 8, 8, 8, 8, 8, 8, 8, 8, 8, 8, 9, 9, 10, 10, 10, 10, 11, 11

AmountOfChange: <AmtOfChng>

Message Definition TotalPortfolioValuationReportV01 9

AuditedIndicator: <AudtdInd>

Message Definition TotalPortfolioValuationReportV01 7

### B

Balance: <Bal>

Message Definition TotalPortfolioValuationReportV01 10

BaseCurrency: <BaseCcy>

Message Definition TotalPortfolioValuationReportV01 7

### C

Category: <Ctgy>

Message Definition TotalPortfolioValuationReportV01 10, 10

ClassType: <ClsTp>

Message Definition TotalPortfolioValuationReportV01 9

Code: <Cd>

77, 78, 81, 83

Message Definition TotalPortfolioValuationReportV01 6, 9, 10, 10, 10

Contents: (User Defined)

Message Definition TotalPortfolioValuationReportV01 9, 11

CreationDateTime: <CreDtTm>



Message Definition TotalPortfolioValuationReportV01 6

CurrentPrice: <CurPric>

Message Definition TotalPortfolioValuationReportV01 9

## D

Date: <Dt>

77

DateTime: <DtTm>

77

Description: <Desc>

Message Definition TotalPortfolioValuationReportV01 9

DetailedBalance: <DtldBal>

Message Definition TotalPortfolioValuationReportV01 10, 10

## E

Envelope: <Envlp>

Message Definition TotalPortfolioValuationReportV01 9, 11

ExpensesPaid: <ExpnssPd>

Message Definition TotalPortfolioValuationReportV01 8

## F

FinancialInstrumentIdentification: <FinInstrmId>

Message Definition TotalPortfolioValuationReportV01 9

ForeignExchangeRate: <FXRate>

Message Definition TotalPortfolioValuationReportV01 7

Frequency: <Frqcy>

Message Definition TotalPortfolioValuationReportV01 6

FromDate: <FrDt>

76

## I

Identification: <Id>

78, 80, 81, 83

Message Definition TotalPortfolioValuationReportV01 6, 7, 7, 7, 9, 10, 10, 10, 10, 11, 11, 11

IncomeReceived: <IncmRcvd>

Message Definition TotalPortfolioValuationReportV01 8

InvestmentFundDetails: <InvstmtFndDtls>

Message Definition TotalPortfolioValuationReportV01 9

ISIN: <ISIN>

Message Definition TotalPortfolioValuationReportV01 9

Issuer: <Issr>

78, 80, 81, 83

Message Definition TotalPortfolioValuationReportV01 6, 7, 10, 10, 10, 11, 11

## L

LastPageIndicator: <LastPgInd>

81

## N

Name: <Nm>

Message Definition TotalPortfolioValuationReportV01 7, 7, 10, 11

## O

OtherIdentification: <OthrId>

Message Definition TotalPortfolioValuationReportV01 9

## P

PageNumber: <PgNb>

81

Pagination: <Pgntn>

Message Definition TotalPortfolioValuationReportV01 6

PlaceAndName: <PlcAndNm>

Message Definition TotalPortfolioValuationReportV01 9, 11

PreviousPrice: <PrvsPric>

Message Definition TotalPortfolioValuationReportV01 9

PreviousReportDateTime: <PrvsRptDtTm>

Message Definition TotalPortfolioValuationReportV01 6

PreviousTotalBookValue: <PrvsTtlBookVal>

Message Definition TotalPortfolioValuationReportV01 8

PreviousTotalPortfolioValue: <PrvsTtlPrtlfVal>

Message Definition TotalPortfolioValuationReportV01 7

Price: <Pric>

Message Definition TotalPortfolioValuationReportV01 9

Proprietary: <Prtry>

77, 78, 81, 83

Message Definition TotalPortfolioValuationReportV01 6, 9, 10, 10, 11

## Q

QueryReference: <QryRef>

Message Definition TotalPortfolioValuationReportV01 6

## R

Rate: <Rate>

Message Definition TotalPortfolioValuationReportV01 8, 8, 9

RealisedGainOrLoss: <RealsdGnOrLoss>

Message Definition TotalPortfolioValuationReportV01 8

ReportBasis: <RptBsis>

Message Definition TotalPortfolioValuationReportV01 6

ReportDateTime: <RptDtTm>

Message Definition TotalPortfolioValuationReportV01 6

ReportGeneralDetails: <RptGnlDtls>

Message Definition TotalPortfolioValuationReportV01 6

ReportIdentification: <RptId>

Message Definition TotalPortfolioValuationReportV01 6

ReportingCurrency: <RptgCcy>

Message Definition TotalPortfolioValuationReportV01 7

ReportNumber: <RptNb>

Message Definition TotalPortfolioValuationReportV01 6

ReportPeriod: <RptPrd>

Message Definition TotalPortfolioValuationReportV01 6

ReportSource: <RptSrc>

Message Definition TotalPortfolioValuationReportV01 6

## S

SchemeName: <SchmeNm>

78, 80, 81, 83

Message Definition TotalPortfolioValuationReportV01 7, 7, 7, 10, 10, 10, 11, 11

ShortLongIndicator: <ShrtLngInd>

Message Definition TotalPortfolioValuationReportV01 8, 9, 10, 10, 11

Sign: <Sgn>

84

Message Definition TotalPortfolioValuationReportV01 7, 8, 8, 8, 8, 8, 8, 8, 8, 9, 9

SubAccount: <SubAcct>

Message Definition TotalPortfolioValuationReportV01 7

Suffix: <Sfx>

Message Definition TotalPortfolioValuationReportV01 9

SummaryBalance: <SummryBal>

Message Definition TotalPortfolioValuationReportV01 10

SupplementaryData: <SplmtryData>

Message Definition TotalPortfolioValuationReportV01 9, 11

## T

ToDate: <ToDt>

76

TotalBookValue: <TtlBookVal>

Message Definition TotalPortfolioValuationReportV01 8

TotalBookValueChange: <TtlBookValChng>

Message Definition TotalPortfolioValuationReportV01 8

TotalDisbursements: <TtlDsbrsmnts>

Message Definition TotalPortfolioValuationReportV01 8

TotalPortfolioValuation: <TtlPrtlValtn>

Message Definition TotalPortfolioValuationReportV01 7

TotalPortfolioValue: <TtlPrtlVal>

Message Definition TotalPortfolioValuationReportV01 7

TotalPortfolioValueChange: <TtlPrtlValChng>

Message Definition TotalPortfolioValuationReportV01 8

TotalReceipts: <TtlRcts>

Message Definition TotalPortfolioValuationReportV01 8

TotalUnitsOutstanding: <TtlUnitsOutsdng>

Message Definition TotalPortfolioValuationReportV01 9

TotalValue: <TtlVal>

Message Definition TotalPortfolioValuationReportV01 9

TransactionalUnits: <TxnlUnits>

Message Definition TotalPortfolioValuationReportV01 9

Type: <Tp>

Message Definition TotalPortfolioValuationReportV01 7, 7, 9, 9, 10, 10, 10, 10, 11

## U

Unrealised: <UrIsd>  
 Message Definition TotalPortfolioValuationReportV01 10, 10, 11

UnrealisedGainOrLoss: <UrIsdGnOrLoss>  
 Message Definition TotalPortfolioValuationReportV01 8

UpdateType: <UpdTp>  
 Message Definition TotalPortfolioValuationReportV01 6

## V

Value: <Val>  
 84  
 Message Definition TotalPortfolioValuationReportV01 9

## Index of XML tags

## A

<Acct>: Account  
 Message Definition TotalPortfolioValuationReportV01 7, 10, 11

<AcctDtls>: AccountDetails  
 Message Definition TotalPortfolioValuationReportV01 7

<AcrdIncm>: AccruedIncome  
 Message Definition TotalPortfolioValuationReportV01 9

<ActvtyInd>: ActivityIndicator  
 Message Definition TotalPortfolioValuationReportV01 7

<Amt>: Amount  
 Message Definition TotalPortfolioValuationReportV01 7, 8, 8, 8, 8, 8, 8, 8, 8, 8, 8, 8, 8, 8, 9, 9, 10, 10, 10, 10, 11, 11

<AmtOfChng>: AmountOfChange  
 Message Definition TotalPortfolioValuationReportV01 9

<AudtdInd>: AuditedIndicator  
 Message Definition TotalPortfolioValuationReportV01 7

## B

<Bal>: Balance  
 Message Definition TotalPortfolioValuationReportV01 10

<BaseCcy>: BaseCurrency  
 Message Definition TotalPortfolioValuationReportV01 7

**C**

<Cd>: Code

77, 78, 81, 83

Message Definition TotalPortfolioValuationReportV01 6, 9, 10, 10, 10

<ClsTp>: ClassType

Message Definition TotalPortfolioValuationReportV01 9

<CreDtTm>: CreationDateTime

Message Definition TotalPortfolioValuationReportV01 6

<Ctgy>: Category

Message Definition TotalPortfolioValuationReportV01 10, 10

<CurPric>: CurrentPrice

Message Definition TotalPortfolioValuationReportV01 9

**D**

<Desc>: Description

Message Definition TotalPortfolioValuationReportV01 9

<Dt>: Date

77

<DtldBal>: DetailedBalance

Message Definition TotalPortfolioValuationReportV01 10, 10

<DtTm>: DateTime

77

**E**

<Envlp>: Envelope

Message Definition TotalPortfolioValuationReportV01 9, 11

<ExpnssPd>: ExpensesPaid

Message Definition TotalPortfolioValuationReportV01 8

**F**

<FinInstrmId>: FinancialInstrumentIdentification

Message Definition TotalPortfolioValuationReportV01 9

<FrDt>: FromDate

76

<Frqcy>: Frequency

Message Definition TotalPortfolioValuationReportV01 6

<FXRate>: ForeignExchangeRate  
 Message Definition TotalPortfolioValuationReportV01 7

## I

<Id>: Identification  
 78, 80, 81, 83  
 Message Definition TotalPortfolioValuationReportV01 6, 7, 7, 7, 9, 10, 10, 10, 10, 11, 11, 11

<IncmRcvd>: IncomeReceived  
 Message Definition TotalPortfolioValuationReportV01 8

<InvstmtFndDtls>: InvestmentFundDetails  
 Message Definition TotalPortfolioValuationReportV01 9

<ISIN>: ISIN  
 Message Definition TotalPortfolioValuationReportV01 9

<Issr>: Issuer  
 78, 80, 81, 83  
 Message Definition TotalPortfolioValuationReportV01 6, 7, 7, 10, 10, 10, 11, 11

## L

<LastPgInd>: LastPageIndicator  
 81

## N

<Nm>: Name  
 Message Definition TotalPortfolioValuationReportV01 7, 7, 10, 11

## O

<OthrId>: OtherIdentification  
 Message Definition TotalPortfolioValuationReportV01 9

## P

<PgNb>: PageNumber  
 81

<Pgntn>: Pagination  
 Message Definition TotalPortfolioValuationReportV01 6

<PlcAndNm>: PlaceAndName  
 Message Definition TotalPortfolioValuationReportV01 9, 11

<Pric>: Price  
 Message Definition TotalPortfolioValuationReportV01 9

<Prtry>: Proprietary  
77, 78, 81, 83  
Message Definition TotalPortfolioValuationReportV01 6, 9, 10, 10, 11

<PrvsPric>: PreviousPrice  
Message Definition TotalPortfolioValuationReportV01 9

<PrvsRptDtTm>: PreviousReportDateTime  
Message Definition TotalPortfolioValuationReportV01 6

<PrvsTtlBookVal>: PreviousTotalBookValue  
Message Definition TotalPortfolioValuationReportV01 8

<PrvsTtlPrtlVal>: PreviousTotalPortfolioValue  
Message Definition TotalPortfolioValuationReportV01 7

## Q

<QryRef>: QueryReference  
Message Definition TotalPortfolioValuationReportV01 6

## R

<Rate>: Rate  
Message Definition TotalPortfolioValuationReportV01 8, 8, 9

<RealsdGnOrLoss>: RealisedGainOrLoss  
Message Definition TotalPortfolioValuationReportV01 8

<RptBsis>: ReportBasis  
Message Definition TotalPortfolioValuationReportV01 6

<RptDtTm>: ReportDateTime  
Message Definition TotalPortfolioValuationReportV01 6

<RptgCcy>: ReportingCurrency  
Message Definition TotalPortfolioValuationReportV01 7

<RptGnlDtls>: ReportGeneralDetails  
Message Definition TotalPortfolioValuationReportV01 6

<RptId>: ReportIdentification  
Message Definition TotalPortfolioValuationReportV01 6

<RptNb>: ReportNumber  
Message Definition TotalPortfolioValuationReportV01 6

<RptPrd>: ReportPeriod  
Message Definition TotalPortfolioValuationReportV01 6



<RptSrc>: ReportSource  
 Message Definition TotalPortfolioValuationReportV01 6

## S

<SchmeNm>: SchemeName  
 78, 80, 81, 83  
 Message Definition TotalPortfolioValuationReportV01 7, 7, 7, 10, 10, 10, 11, 11

<Sfx>: Suffix  
 Message Definition TotalPortfolioValuationReportV01 9

<Sgn>: Sign  
 84  
 Message Definition TotalPortfolioValuationReportV01 7, 8, 8, 8, 8, 8, 8, 8, 8, 9, 9

<ShrtLngInd>: ShortLongIndicator  
 Message Definition TotalPortfolioValuationReportV01 8, 9, 10, 10, 11

<SplmtryData>: SupplementaryData  
 Message Definition TotalPortfolioValuationReportV01 9, 11

<SubAcct>: SubAccount  
 Message Definition TotalPortfolioValuationReportV01 7

<SummryBal>: SummaryBalance  
 Message Definition TotalPortfolioValuationReportV01 10

## T

<ToDt>: ToDate  
 76

<Tp>: Type  
 Message Definition TotalPortfolioValuationReportV01 7, 7, 9, 9, 10, 10, 10, 10, 11

<TtlBookVal>: TotalBookValue  
 Message Definition TotalPortfolioValuationReportV01 8

<TtlBookValChng>: TotalBookValueChange  
 Message Definition TotalPortfolioValuationReportV01 8

<TtlDsbrsmnts>: TotalDisbursements  
 Message Definition TotalPortfolioValuationReportV01 8

<TtlPrtlVal>: TotalPortfolioValue  
 Message Definition TotalPortfolioValuationReportV01 7

<TtlPrtlValChng>: TotalPortfolioValueChange  
 Message Definition TotalPortfolioValuationReportV01 8

<TtlPrtlValtn>: TotalPortfolioValuation  
 Message Definition TotalPortfolioValuationReportV01 7

<TtlRcts>: TotalReceipts  
 Message Definition TotalPortfolioValuationReportV01 8

<TtlUnitsOutsdng>: TotalUnitsOutstanding  
 Message Definition TotalPortfolioValuationReportV01 9

<TtlVal>: TotalValue  
 Message Definition TotalPortfolioValuationReportV01 9

<TxnlUnits>: TransactionalUnits  
 Message Definition TotalPortfolioValuationReportV01 9

## U

<UpdTp>: UpdateType  
 Message Definition TotalPortfolioValuationReportV01 6

<Urlsd>: Unrealised  
 Message Definition TotalPortfolioValuationReportV01 10, 10, 11

<UrlsdGnOrLoss>: UnrealisedGainOrLoss  
 Message Definition TotalPortfolioValuationReportV01 8

## V

<Val>: Value  
 84  
 Message Definition TotalPortfolioValuationReportV01 9

## Index of Message Item Types

### A

AccountIdentification5  
 Message Definition TotalPortfolioValuationReportV01 7, 7, 10, 11

ActiveCurrencyAndAmount  
 65

ActiveCurrencyCode  
 68

ActiveOrHistoricCurrencyAnd13DecimalAmount  
 66, 84  
 Message Definition TotalPortfolioValuationReportV01 9, 9

ActiveOrHistoricCurrencyAndAmount  
 66

Message Definition TotalPortfolioValuationReportV01 7, 8, 8, 8, 8, 8, 8, 8, 8, 8, 8, 9, 9, 10, 10, 11

ActiveOrHistoricCurrencyCode

68, 84

Message Definition TotalPortfolioValuationReportV01 7, 7, 7, 8, 8, 8, 8, 8, 8, 8, 8, 8, 8, 9, 9, 9, 9, 10, 10, 11

AmountAndDirection30

Message Definition TotalPortfolioValuationReportV01 7, 7, 8, 8, 8, 8, 8, 8, 8, 9, 9

AmountAndDirection31

Message Definition TotalPortfolioValuationReportV01 8, 8, 10, 10, 11

AmountAndRate2

Message Definition TotalPortfolioValuationReportV01 8, 8

## B

BalanceDetails5

Message Definition TotalPortfolioValuationReportV01 10

BalanceDetails6

Message Definition TotalPortfolioValuationReportV01 10, 10

BalanceType13Code

Message Definition TotalPortfolioValuationReportV01 10

BalanceType6Choice

Message Definition TotalPortfolioValuationReportV01 10

BalanceType7Choice

Message Definition TotalPortfolioValuationReportV01 10, 10

BaseOneRate

74

Message Definition TotalPortfolioValuationReportV01 7

BBANIdentifier

68

BelgianIdentifier

69

BICFIIdentifier

68

BICNonFIIdentifier

69

BloombergIdentifier

69

**C**

CFIIdentifier

69

CHIPSUniversalIdentifier

69

ConsolidatedTapeAssociationIdentifier

70

CountryCode

70

CurrencyAndAmount

67

CurrencyCode

70

CUSIPIdentifier

70

**D**

DateAndDateTimeChoice

77

Message Definition TotalPortfolioValuationReportV01 6, 6, 6

DatePeriodDetails

76

Message Definition TotalPortfolioValuationReportV01 6

DecimalNumber

73

Message Definition TotalPortfolioValuationReportV01 9, 9

DunsIdentifier

70

DutchIdentifier

70

**E**

EANGLNIdentifier

71

EuroclearClearstreamIdentifier

71

EventFrequency1Code

78

Exact4AlphaNumericText

74, 78, 81, 83

Message Definition TotalPortfolioValuationReportV01 6, 7, 7, 10, 10, 10, 11, 11

ExternalFinancialInstrumentIdentificationType1Code

71, 77

## F

FinancialAssetBalanceType1Code

Message Definition TotalPortfolioValuationReportV01 10, 10

FinancialAssetTypeCategory1Code

Message Definition TotalPortfolioValuationReportV01 10, 10

Frequency8Choice

78

Message Definition TotalPortfolioValuationReportV01 6

## G

GenericIdentification29

80

Message Definition TotalPortfolioValuationReportV01 9

GenericIdentification30

78, 81, 83

Message Definition TotalPortfolioValuationReportV01 6, 7, 7, 10, 10, 10, 11, 11

## I

IBAN2007Identifier

71

IdentificationSource3Choice

77

Message Definition TotalPortfolioValuationReportV01 9

InvestmentFund1

Message Definition TotalPortfolioValuationReportV01 9

ISINIdentifier

71

Message Definition TotalPortfolioValuationReportV01 9

ISODate

67, 76, 76, 77

ISODateTime

67, 77

ISOYearMonth

67

## L

LanguageCode

72

## M

Max140Text

74

Message Definition TotalPortfolioValuationReportV01 9

Max15NumericText

74

Max16Text

74

Message Definition TotalPortfolioValuationReportV01 9

Max256Text

75

Max350Text

75

Message Definition TotalPortfolioValuationReportV01 9, 11

Max35Text

75, 77, 78, 80, 80, 80, 81, 81, 83, 83

Message Definition TotalPortfolioValuationReportV01 6, 6, 6, 7, 7, 7, 7, 7, 7, 7, 9, 9, 10, 10, 10, 10, 10, 10, 10, 10, 11, 11, 11, 11, 11, 11

Max3NumericText

75

Max4AlphaNumericText

75

Max5NumericText

75, 81

Message Definition TotalPortfolioValuationReportV01 6

Max70Text

76

MICIdentifier

72

## N

NationalityCode

72

Number

73

## O

OtherIdentification1

Message Definition TotalPortfolioValuationReportV01 9

## P

Pagination

80

Message Definition TotalPortfolioValuationReportV01 6

PercentageRate

74

Message Definition TotalPortfolioValuationReportV01 8, 8, 9

PlusOrMinusIndicator

84

Message Definition TotalPortfolioValuationReportV01 7, 8, 8, 8, 8, 8, 8, 8, 8, 9, 9

PortfolioBalance1

Message Definition TotalPortfolioValuationReportV01 10

PriceAndDirection1

84

Message Definition TotalPortfolioValuationReportV01 9

PriceInformation10

Message Definition TotalPortfolioValuationReportV01 9

PriceValueAndRate4

Message Definition TotalPortfolioValuationReportV01 9

## Q

QUICKIdentifier

72

## R

Report4

Message Definition TotalPortfolioValuationReportV01 6

RICIdentifier  
72

## S

SecuritiesAccount21  
Message Definition TotalPortfolioValuationReportV01 7

SecurityIdentification14  
Message Definition TotalPortfolioValuationReportV01 9

SEDOLIdentifier  
72

ShortLong1Code  
Message Definition TotalPortfolioValuationReportV01 8, 9, 10, 10, 11

SicovamIdentifier  
72

StatementBasis1Code  
81

StatementBasis6Choice  
81  
Message Definition TotalPortfolioValuationReportV01 6

StatementSource1Choice  
Message Definition TotalPortfolioValuationReportV01 6

StatementSource1Code  
Message Definition TotalPortfolioValuationReportV01 6

StatementUpdateType1Code  
83

SupplementaryData1  
Message Definition TotalPortfolioValuationReportV01 9, 11

SupplementaryDataEnvelope1  
Message Definition TotalPortfolioValuationReportV01 9, 11

## T

TickerIdentifier  
73

TotalPortfolioValuation1  
Message Definition TotalPortfolioValuationReportV01 7



TypeOfPrice27Choice  
 Message Definition TotalPortfolioValuationReportV01 9

TypeOfPrice30Code  
 Message Definition TotalPortfolioValuationReportV01 9

## U

Unrealised1Code  
 Message Definition TotalPortfolioValuationReportV01 10, 10, 11

UpdateType4Choice  
 82  
 Message Definition TotalPortfolioValuationReportV01 6

UPICIdentifier  
 73

## V

ValorenIdentifier  
 73

## W

WertpapierIdentifier  
 73

## Y

YesNoIndicator  
 81  
 Message Definition TotalPortfolioValuationReportV01 7, 7

## Revision Record

Revision	Date	Author	Description	Sections affected
1.0	18/10/2011	ISO 20022 RA	First version	ALL

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