

ISO 20022

Financial Instruments and Transactions Regulatory Reporting (Trade Repository Reporting)

Message Definition Report - Part 2

Approved by the Securities SEG on 24 February 2020.

This document provides details of the Message Definitions for Financial Instruments and Transactions Regulatory Reporting (Trade Repository Reporting).

February 2020

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1 Message Set Overview

Introduction

This message set provides for the specification of the Financial Instrument Reporting (Trade Repository reporting) requirements.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
auth.029.001.01 DerivativesTradeReportQueryV01	The DerivativesTradeReportQuery message is sent by the supervisory authority system to the trade repositories, to query data based on the search criteria for the trade transaction as defined by the system user.
auth.030.001.01 DerivativesTradeReportV01	The DerivativesTradeReport is sent by the trade repositories (TRs) to the users as a response to a query to provide transaction data.
auth.031.001.01 FinancialInstrumentReportingStatusAdviceV01	The FinancialInstrumentReportingStatusAdvice message is sent by the national competent authority to the reporting agent to provide a status advice for the correctness, issues or errors that arise from the submitted report.
auth.090.001.01 DerivativesTradePositionSetReportV01	The DerivativesTradePositionSetReport message is sent by the trade repositories to the supervisory authority system, to report aggregated exposures between a pair of counterparties that comprise positions sets, collateral position sets, currency positions sets and currency collateral position sets.
auth.091.001.01 DerivativesTradeReconciliationStatisticalReportV01	The DerivativesTradeReportReconciliationStatisticalReport message is sent by the trade repositories to the supervisory authority system, to report cumulative information within the reference period for the reconciliation status of the reported and outstanding derivatives.
auth.092.001.01 DerivativesTradeRejectionStatisticalReportV01	The DerivativesTradeRejectionStatisticalReport message is sent by the the trade repositories to the supervisory authority system, to report statistical information on derivatives submissions.

2 auth.029.001.01 DerivativesTradeReportQueryV01

2.1 MessageDefinition Functionality

The DerivativesTradeReportQuery message is sent by the supervisory authority system to the trade repositories, to query data based on the search criteria for the trade transaction as defined by the system user.

Outline

The DerivativesTradeReportQueryV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. RequestingAuthority

Indicates the authority that requests the query report.

B. TradeQueryData

Criteria for defining recurrent and ad-hoc queries.

C. SupplementaryData

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

2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradRptQry>	[1..1]			
	RequestingAuthority <RqstngAuthrty>	[1..1]	±		6
	TradeQueryData <TradQryData>	[1..1]			7
{Or	AdHocQuery <AdHocQry>	[1..1]		C10	7
	TradeLifeCycleHistory <TradLifeCyclHstry>	[1..1]	Indicator		8
	OutstandingTradeIndicator <OutsdngTradInd>	[1..1]	Indicator		8
	TradePartyCriteria <TradPtyCrit>	[0..1]	±	C4	9
	FinancialInstrumentCriteria <FinInstrmCrit>	[0..1]	±	C6	9
	TimeCriteria <TmCrit>	[0..1]	±	C7	10
	OtherCriteria <OthrCrit>	[0..1]		C8	10
	ActionType <ActnTp>	[0..*]	CodeSet		11
	ExecutionVenue <ExctnVn>	[0..1]	±		11
	NatureOfCounterparty <NtrOfCtrPty>	[0..1]	CodeSet		12
	CorporateSector <CorpSctr>	[0..1]	±		12
	AssetClass <AsstClss>	[0..*]	CodeSet		12
	ProductClassification <PdctClssfctn>	[0..1]	±		13
Or}	RecurrentQuery <RcrntQry>	[1..1]			13
	QueryType <QryTp>	[1..1]	Text		13
	Frequency <Frqcy>	[1..1]			13
{Or	Daily <Daly>	[1..1]	CodeSet		14
Or	Weekly <Wkly>	[1..1]	CodeSet		14
Or}	Monthly <Mnthly>	[1..1]	Quantity	C3	14
	ValidUntil <VldUntil>	[1..1]	Date		15
	SupplementaryData <SplmtryData>	[0..*]	±	C9	15

2.3 Constraints

C1 AnyBIC

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

C2 Country

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

C3 NumberRule

If Number is negative, then Sign must be present.

C4 OneElementPresentRule

At least one of ReportingCounterparty, OtherCounterparty, Beneficiary, SubmittingAgent, Broker or CCP must be present.

C5 OneElementPresentRule

At least one of the 3 elements must be present.

C6 OneElementPresentRule

At least one of Identification or UnderlyingInstrumentIdentification must be present.

C7 OneElementPresentRule

At least one of the 4 elements must be present.

C8 OneElementPresentRule

At least one of the 6 elements must be present.

C9 SupplementaryDataRule

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

C10 TimeCriteriaReportingDateTimeRule

If TradeLifeCycleHistory equals false, then TimeCriteria/ReportingDateTime must be absent.

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 RequestingAuthority <RqstngAuthrty>

Presence: [1..1]

Definition: Indicates the authority that requests the query report.

RequestingAuthority <RqstngAuthrty> contains one of the following elements (see "PartyIdentification121Choice" on page 456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	456
Or	LegalEntityIdentifier <LglNttyldr>	[1..1]	IdentifierSet		457
Or	NameAndAddress <NmAndAdr>	[1..1]	±		457
Or}	ProprietaryIdentification <Prtryld>	[1..1]	±		457

2.4.2 TradeQueryData <TradQryData>

Presence: [1..1]

Definition: Criteria for defining recurrent and ad-hoc queries.

TradeQueryData <TradQryData> contains one of the following **TradeReportQuery4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AdHocQuery <AdHocQry>	[1..1]		C10	7
	TradeLifeCycleHistory <TradLifeCyclHstry>	[1..1]	Indicator		8
	OutstandingTradeIndicator <OutsdngTradInd>	[1..1]	Indicator		8
	TradePartyCriteria <TradPtyCrit>	[0..1]	±	C4	9
	FinancialInstrumentCriteria <FinInstrmCrit>	[0..1]	±	C6	9
	TimeCriteria <TmCrit>	[0..1]	±	C7	10
	OtherCriteria <OthrCrit>	[0..1]		C8	10
	ActionType <ActnTp>	[0..*]	CodeSet		11
	ExecutionVenue <ExctnVn>	[0..1]	±		11
	NatureOfCounterparty <NtrOfCtrPty>	[0..1]	CodeSet		12
	CorporateSector <CorpSctr>	[0..1]	±		12
	AssetClass <AsstClss>	[0..*]	CodeSet		12
	ProductClassification <PdctClssfctn>	[0..1]	±		13
Or}	RecurrentQuery <RcrntQry>	[1..1]			13
	QueryType <QryTp>	[1..1]	Text		13
	Frequency <Frqcy>	[1..1]			13
{Or	Daily <Daly>	[1..1]	CodeSet		14
Or	Weekly <Wkly>	[1..1]	CodeSet		14
Or}	Monthly <Mnthly>	[1..1]	Quantity	C3	14
	ValidUntil <VldUntil>	[1..1]	Date		15

2.4.2.1 AdHocQuery <AdHocQry>

Presence: [1..1]

Definition: Query criteria specifically applied to ad-hoc queries.

Impacted by: C10 "TimeCriteriaReportingDateTimeRule"

AdHocQuery <AdHocQry> contains the following **TradeQueryCriteria4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeLifeCycleHistory <TradLifeCyclHstry>	[1..1]	Indicator		8
	OutstandingTradeIndicator <OutsdngTradInd>	[1..1]	Indicator		8
	TradePartyCriteria <TradPtyCrit>	[0..1]	±	C4	9
	FinancialInstrumentCriteria <FinInstrmCrit>	[0..1]	±	C6	9
	TimeCriteria <TmCrit>	[0..1]	±	C7	10
	OtherCriteria <OthrCrit>	[0..1]		C8	10
	ActionType <ActnTp>	[0..*]	CodeSet		11
	ExecutionVenue <ExctnVn>	[0..1]	±		11
	NatureOfCounterparty <NtrOfCtrPty>	[0..1]	CodeSet		12
	CorporateSector <CorpSctr>	[0..1]	±		12
	AssetClass <AsstClss>	[0..*]	CodeSet		12
	ProductClassification <PdctClssfctn>	[0..1]	±		13

Constraints

- **TimeCriteriaReportingDateTimeRule**

If TradeLifeCycleHistory equals false, then TimeCriteria/ReportingDateTime must be absent.

On Condition

/TradeLifeCycleHistory is equal to value 'false'

Following Must be True

/TimeCriteria/ReportingDateTime Must be absent

2.4.2.1.1 TradeLifeCycleHistory <TradLifeCyclHstry>

Presence: [1..1]

Definition: Field to define whether the query response file will include all reports submitted for a trade [true] or only the current state of the trade [false].

If false is selected, the reporting timestamp field cannot be used.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

2.4.2.1.2 OutstandingTradeIndicator <OutsdngTradInd>

Presence: [1..1]

Definition: Field to define whether if the query response file will include all trades or only the outstanding trades.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

2.4.2.1.3 TradePartyCriteria <TradPtyCrit>

Presence: [0..1]

Definition: Query criteria related to counterparties.

Impacted by: C4 "OneElementPresentRule"

TradePartyCriteria <TradPtyCrit> contains the following elements (see "TradePartyQueryCriteria3" on page 452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Operator <Optr>	[1..1]	CodeSet		452
	ReportingCounterparty <RptgCtrPty>	[0..1]	±	C5	453
	OtherCounterparty <OthrCtrPty>	[0..1]	±	C5	453
	Beneficiary <Bnfcry>	[0..1]	±	C5	454
	SubmittingAgent <SubmitgAgt>	[0..1]	±	C5	454
	Broker <Brkr>	[0..1]	±	C5	455
	CCP <CCP>	[0..1]	±	C5	455

Constraints

- **OneElementPresentRule**

At least one of ReportingCounterparty, OtherCounterparty, Beneficiary, SubmittingAgent, Broker or CCP must be present.

2.4.2.1.4 FinancialInstrumentCriteria <FinInstrmCrit>

Presence: [0..1]

Definition: Indicates the query criteria related to financial instruments.

Impacted by: C6 "OneElementPresentRule"

FinancialInstrumentCriteria <FinInstrmCrit> contains the following elements (see "TradeSecurityIdentificationQueryCriteria2" on page 432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Operator <Optr>	[1..1]	CodeSet		432
	Identification <Id>	[0..*]	±		433
	UnderlyingInstrumentIdentification <UndrlygInstrmId>	[0..*]	±		433

Constraints

- **OneElementPresentRule**

At least one of Identification or UnderlyingInstrumentIdentification must be present.

Following Must be True
 /Identification[*] Must be present
 Or /UnderlyingInstrumentIdentification[*] Must be present

2.4.2.1.5 TimeCriteria <TmCrit>

Presence: [0..1]

Definition: Query criteria related to time values.

Impacted by: C7 "OneElementPresentRule"

TimeCriteria <TmCrit> contains the following elements (see "TradeDateTimeQueryCriteria2" on page 429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <RptgDtTm>	[0..1]	±		430
	ExecutionDateTime <ExctnDtTm>	[0..1]	±		430
	MaturityDate <MtrtyDt>	[0..1]			430
{Or	Range <Rg>	[1..1]			430
	FromDate <FrDt>	[0..1]	Date		431
	ToDate <ToDt>	[1..1]	Date		431
Or}	NotReported <NotRptd>	[1..1]	CodeSet		431
	TerminationDate <TermntnDt>	[0..1]			431
{Or	Range <Rg>	[1..1]			431
	FromDate <FrDt>	[0..1]	Date		432
	ToDate <ToDt>	[1..1]	Date		432
Or}	NotReported <NotRptd>	[1..1]	CodeSet		432

Constraints

- **OneElementPresentRule**

At least one of the 4 elements must be present.

Following Must be True
 /ReportingDateTime Must be present
 Or /ExecutionDateTime Must be present
 Or /MaturityDate Must be present
 Or /TerminationDate Must be present

2.4.2.1.6 OtherCriteria <OthrCrit>

Presence: [0..1]

Definition: Query criteria related to other fields.

Impacted by: C8 "OneElementPresentRule"

OtherCriteria <OthrCrit> contains the following **TradeAdditionalQueryCriteria3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ActionType <ActnTp>	[0..*]	CodeSet		11
	ExecutionVenue <ExctnVn>	[0..1]	±		11
	NatureOfCounterparty <NtrOfCtrPty>	[0..1]	CodeSet		12
	CorporateSector <CorpSctr>	[0..1]	±		12
	AssetClass <AsstClss>	[0..*]	CodeSet		12
	ProductClassification <PdctClssfctn>	[0..1]	±		13

Constraints

- **OneElementPresentRule**

At least one of the 6 elements must be present.

2.4.2.1.6.1 ActionType <ActnTp>

Presence: [0..*]

Definition: Code list of the action types allowed as query criteria.

Datatype: "TransactionOperationType3Code" on page 512

CodeName	Name	Definition
CORR	Correction	Transaction corrects errors in a previously sent transaction.
ETRM	EarlyTermination	Transaction is an early termination.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake, in which case, it will be identified as 'error'.
NEWT	NewTransaction	Transaction is a new transaction.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
COMP	Compression	Transaction is a compression.
MODI	Modification	Transaction modifies in a previously sent transaction.
OTHR	Other	Other.

2.4.2.1.6.2 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Indicates the execution venue of the reported transaction.

ExecutionVenue <ExctnVn> contains one of the following elements (see "[SecuritiesTradeVenueCriteria1Choice](#)" on page 181 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MIC <MIC>	[1..*]	IdentifierSet		181
Or}	AnyMIC <AnyMIC>	[1..1]	CodeSet		181

2.4.2.1.6.3 NatureOfCounterparty <NtrOfCtrPty>

Presence: [0..1]

Definition: Indicates the nature of the reporting counterparty (if is a CCP, a financial, non-financial counterparty or other type of counterparty).

Datatype: "[PartyNatureType1Code](#)" on page 508

CodeName	Name	Definition
OTHR	Other	Other type of issuer.
NFIN	NonFinancialInstitution	Issuer is a non-financial institution.
FIIN	FinancialInstitution	Issuer is a financial institution.
CCPS	CentralCounterparty	Issuer is a central counterparty.

2.4.2.1.6.4 CorporateSector <CorpSctr>

Presence: [0..1]

Definition: Specifies the corporate sector of the reporting counterparty.

CorporateSector <CorpSctr> contains the following elements (see "[CorporateSectorCriteria3](#)" on page 443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionSector <FISctr>	[0..*]	CodeSet		443
	NonFinancialInstitutionSector <NFISctr>	[0..*]	CodeSet		444
	NotReported <NotRptd>	[0..1]	CodeSet		445

2.4.2.1.6.5 AssetClass <AsstClss>

Presence: [0..*]

Definition: Code list of available values for asset class criteria.

Datatype: "[ProductType4Code](#)" on page 509

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.

CodeName	Name	Definition
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

2.4.2.1.6.6 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Indicates the product classification of the reported transaction.

ProductClassification <PdctClssfctn> contains the following elements (see "ProductClassificationCriteria1" on page 448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[0..*]	IdentifierSet		448
	UniqueProductIdentifier <UnqPdctldr>	[0..*]	Text		448

2.4.2.2 RecurrentQuery <RcrntQry>

Presence: [1..1]

Definition: Query criteria specifically applied to recurrent queries.

RecurrentQuery <RcrntQry> contains the following **TradeRecurrentQuery3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QueryType <QryTp>	[1..1]	Text		13
	Frequency <Frqcy>	[1..1]			13
{Or	Daily <Daly>	[1..1]	CodeSet		14
Or	Weekly <Wkly>	[1..1]	CodeSet		14
Or}	Monthly <Mnthly>	[1..1]	Quantity	C3	14
	ValidUntil <VldUntil>	[1..1]	Date		15

2.4.2.2.1 QueryType <QryTp>

Presence: [1..1]

Definition: Defines the type of recurrent query which is requested.

Datatype: "Max1000Text" on page 519

2.4.2.2.2 Frequency <Frqcy>

Presence: [1..1]

Definition: Defines the requested frequency of the recurrent query.

Frequency <Frqcy> contains one of the following **TradeQueryExecutionFrequency1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Daily <Daly>	[1..1]	CodeSet		14
Or	Weekly <Wkly>	[1..1]	CodeSet		14
Or}	Monthly <Mnthly>	[1..1]	Quantity	C3	14

2.4.2.2.2.1 Daily <Daly>

Presence: [1..1]

Definition: Query is executed on a daily basis.

Datatype: "NoReasonCode" on page 507

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

2.4.2.2.2.2 Weekly <Wkly>

Presence: [1..1]

Definition: Query is executed on a weekly basis. The day of the week for the query execution should be specified.

Datatype: "WeekDay2Code" on page 513

CodeName	Name	Definition
WEDD	Wednesday	Wednesday.
TUED	Tuesday	Tuesday.
THUD	Thursday	Thursday.
SUND	Sunday	Sunday.
SATD	Saturday	Saturday.
MOND	Monday	Monday.
FRID	Friday	Friday.

2.4.2.2.2.3 Monthly <Mnthly>

Presence: [1..1]

Definition: Query is executed on a monthly basis. The day of the month of the query execution should be specified.

Impacted by: C3 "NumberRule"

Datatype: "Max3Number" on page 518

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

2.4.2.2.3 ValidUntil <VldUntil>

Presence: [1..1]

Definition: Defines the date until which the query will be executed.

Datatype: "ISODate" on page 514

2.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C9 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- **SupplementaryDataRule**

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

3 auth.030.001.01 DerivativesTradeReportV01

3.1 MessageDefinition Functionality

The DerivativesTradeReport is sent by the trade repositories (TRs) to the users as a response to a query to provide transaction data.

Outline

The DerivativesTradeReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to metadata of report message.

B. TradeData

Data concerning the reporting trade.

C. SupplementaryData

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

3.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradRpt>	[1..1]			
	ReportHeader <RptHdr>	[1..1]			21
	QueryExecutionDate <QryExctnDt>	[0..1]	Date		21
	MessagePagination <MsgPgntn>	[1..1]	±		21
	NumberRecords <NbRcrds>	[1..1]	Quantity		22
	TradeData <TradData>	[1..1]			22
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		25
Or	Report <Rpt>	[1..*]			25
{Or	Position <Pos>	[1..1]			26
{Or	New <New>	[1..1]	±		27
Or	Modification <Mod>	[1..1]	±		29
Or	Correction <Crrctn>	[1..1]	±		32
Or	EarlyTermination <EarlyTermntn>	[1..1]	±		34
Or	ValuationUpdate <ValtnUpd>	[1..1]	±		36
Or	Error <Err>	[1..1]	±		38
Or}	Other <Othr>	[1..1]	±		40
Or}	Transaction <Tx>	[1..1]			42
{Or	New <New>	[1..1]	±		43
Or	Modification <Mod>	[1..1]	±		46
Or	Correction <Crrctn>	[1..1]	±		48
Or	EarlyTermination <EarlyTermntn>	[1..1]	±		50
Or	PositionComponent <PosCmpnt>	[1..1]	±		52
Or	ValuationUpdate <ValtnUpd>	[1..1]	±		55
Or	Compression <Cmprssn>	[1..1]	±		57
Or	Error <Err>	[1..1]	±		59
Or}	Other <Othr>	[1..1]	±		61
Or}	State <Stat>	[1..*]			63
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			65
	Counterparty <CtrPty>	[1..1]	±		66
	Valuation <Valtn>	[0..1]		C7	66

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		67
	TimeStamp <TmStmp>	[0..1]	DateTime		67
	Type <Tp>	[0..1]	CodeSet		67
	Collateral <Coll>	[0..1]			68
	Collateralisation <Collstn>	[0..1]	CodeSet		68
	Portfolio <Prftl>	[0..1]	Text		69
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	69
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	69
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	70
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	70
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	70
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	71
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		71
	CommonTradeData <CmonTradData>	[1..1]			71
	ContractData <CtrctData>	[0..1]			73
	ContractType <CtrctTp>	[0..1]	CodeSet		73
	AssetClass <AsstClss>	[0..1]	CodeSet		74
	ProductClassification <PdctClssfctn>	[0..1]	±		74
	ProductIdentification <PdctId>	[0..1]	±		74
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		75
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	75
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	75
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	76
	TransactionData <TxData>	[1..1]			76
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		77
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		77
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		78
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		78
	Compression <Cmprssn>	[0..1]	Indicator		78
	Price <Pric>	[0..1]	±		78
	NotionalAmount <NtnlAmt>	[0..1]	±		79

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		79
	Quantity <Qty>	[0..1]	±		79
	UpFrontPayment <UpFrntPmt>	[0..1]	±		80
	DeliveryType <DlvryTp>	[0..1]	CodeSet		80
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		80
	EffectiveDate <FctvDt>	[0..1]	Date		80
	MaturityDate <MtrtyDt>	[0..1]	Date		81
	TerminationDate <TermntnDt>	[0..1]	Date		81
	SettlementDate <SttlmDt>	[0..*]	Date		81
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	81
	TradeConfirmation <TradConf>	[0..1]	±		81
	TradeClearing <TradClr>	[0..1]	±	C11	82
	InterestRate <IntrstRate>	[0..1]	±	C13	82
	Currency <Ccy>	[0..1]	±	C5	83
	Commodity <Cmmdty>	[0..1]	±		83
	EnergySpecificAttributes <NrgySpcfcAttrbts>	[0..1]	±		84
	Option <Optn>	[0..1]	±	C19	84
	Credit <Cdt>	[0..1]	±		85
	ContractModification <CtrctMod>	[0..1]			85
	ActionType <ActnTp>	[1..1]	CodeSet		85
	Level <Lvl>	[0..1]	CodeSet		86
	TechnicalAttributes <TechAttrbts>	[0..1]	±		86
	SupplementaryData <SplmtryData>	[0..*]	±	C20	86
	SupplementaryData <SplmtryData>	[0..*]	±	C20	87

3.3 Constraints

C1 ActiveCurrency

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

C2 ActiveOrHistoricCurrency

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

C3 AnyBIC

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

C4 Country

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

C5 ExchangeRatePresenceRule

ExchangeRate must be present or ForwardExchangeRate must be present.

C6 NumberRule

If Number is negative, then Sign must be present.

C7 OneElementPresentRule

At least one of the 3 elements must be present.

C8 OneElementPresentRule

At least one of the 2 elements must be present.

C9 OneElementPresentRule

At least one of the 2 elements must be present.

C10 OneElementPresentRule

At least one of the 2 elements must be present.

C11 OneElementPresentRule

At least one of the 3 elements must be present.

C12 OneElementPresentRule

At least one of the 2 elements must be present.

C13 OneElementPresentRule

At least one of the 2 elements must be present.

C14 OneElementPresentRule

At least one of the 3 elements must be present.

C15 OneElementPresentRule

At least one of the 2 elements must be present.

C16 OneElementPresentRule

At least one of the 5 elements must be present.

C17 OneElementPresentRule

At least one of the 2 elements must be present.

C18 OneElementPresentRule

At least one of the 2 elements must be present.

C19 OptionOrSwaptionAttributePresenceRule

OptionType or StrikePrice or OptionExerciseStyle must be present.

C20 SupplementaryDataRule

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

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to metadata of report message.

ReportHeader <RptHdr> contains the following **TradeQueryHeader4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QueryExecutionDate <QryExctnDt>	[0..1]	Date		21
	MessagePagination <MsgPgntn>	[1..1]	±		21
	NumberRecords <NbRcrds>	[1..1]	Quantity		22

3.4.1.1 QueryExecutionDate <QryExctnDt>

Presence: [0..1]

Definition: Indicates the day that the query was executed.

Datatype: "ISODate" on page 514

3.4.1.2 MessagePagination <MsgPgntn>

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.

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		437
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		437

3.4.1.3 NumberRecords <NbRcrds>

Presence: [1..1]

Definition: Indicates the number of records in the page.

Datatype: "Number" on page 518

3.4.2 TradeData <TradData>

Presence: [1..1]

Definition: Data concerning the reporting trade.

TradeData <TradData> contains one of the following **TradeData17Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		25
Or	Report <Rpt>	[1..*]			25
{Or	Position <Pos>	[1..1]			26
{Or	New <New>	[1..1]	±		27
Or	Modification <Mod>	[1..1]	±		29
Or	Correction <Crrctn>	[1..1]	±		32
Or	EarlyTermination <EarlyTermntn>	[1..1]	±		34
Or	ValuationUpdate <ValtnUpd>	[1..1]	±		36
Or	Error <Err>	[1..1]	±		38
Or}	Other <Othr>	[1..1]	±		40
Or}	Transaction <Tx>	[1..1]			42
{Or	New <New>	[1..1]	±		43
Or	Modification <Mod>	[1..1]	±		46
Or	Correction <Crrctn>	[1..1]	±		48
Or	EarlyTermination <EarlyTermntn>	[1..1]	±		50
Or	PositionComponent <PosCmpnt>	[1..1]	±		52
Or	ValuationUpdate <ValtnUpd>	[1..1]	±		55
Or	Compression <Cmprssn>	[1..1]	±		57
Or	Error <Err>	[1..1]	±		59
Or}	Other <Othr>	[1..1]	±		61
Or}	State <Stat>	[1..*]			63
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			65
	Counterparty <CtrPty>	[1..1]	±		66
	Valuation <Valtn>	[0..1]		C7	66
	ContractValue <CtrctVal>	[0..1]	±		67
	TimeStamp <TmStmp>	[0..1]	DateTime		67
	Type <Tp>	[0..1]	CodeSet		67
	Collateral <Coll>	[0..1]			68
	Collateralisation <Collstn>	[0..1]	CodeSet		68
	Portfolio <Prftl>	[0..1]	Text		69
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	69

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	69
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	70
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	70
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	70
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	71
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		71
	CommonTradeData <CmonTradData>	[1..1]			71
	ContractData <CtrctData>	[0..1]			73
	ContractType <CtrctTp>	[0..1]	CodeSet		73
	AssetClass <AsstClss>	[0..1]	CodeSet		74
	ProductClassification <PdctClssfctn>	[0..1]	±		74
	ProductIdentification <PdctId>	[0..1]	±		74
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		75
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	75
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	75
	DeliverableCurrency <DlvrlCcy>	[0..1]	CodeSet	C1	76
	TransactionData <TxData>	[1..1]			76
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		77
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		77
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		78
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		78
	Compression <Cmprssn>	[0..1]	Indicator		78
	Price <Pric>	[0..1]	±		78
	NotionalAmount <NtnlAmt>	[0..1]	±		79
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		79
	Quantity <Qty>	[0..1]	±		79
	UpFrontPayment <UpFrntPmt>	[0..1]	±		80
	DeliveryType <DlvryTp>	[0..1]	CodeSet		80
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		80
	EffectiveDate <FctvDt>	[0..1]	Date		80
	MaturityDate <MtrtyDt>	[0..1]	Date		81

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TerminationDate <TermntnDt>	[0..1]	Date		81
	SettlementDate <SttlmDt>	[0..*]	Date		81
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	81
	TradeConfirmation <TradConf>	[0..1]	±		81
	TradeClearing <TradClr>	[0..1]	±	C11	82
	InterestRate <IntrstRate>	[0..1]	±	C13	82
	Currency <Ccy>	[0..1]	±	C5	83
	Commodity <Cmmdty>	[0..1]	±		83
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		84
	Option <Optn>	[0..1]	±	C19	84
	Credit <Cdt>	[0..1]	±		85
	ContractModification <CtrctMod>	[0..1]			85
	ActionType <ActnTp>	[1..1]	CodeSet		85
	Level <Lv/>	[0..1]	CodeSet		86
	TechnicalAttributes <TechAttrbts>	[0..1]	±		86
	SupplementaryData <SplmtryData>	[0..*]	±	C20	86

3.4.2.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no active instruments are present on a venue, this field should be set so that a valid instrument reference data file can be submitted to the competent authority as per daily submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 511

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

3.4.2.2 Report <Rpt>

Presence: [1..*]

Definition: Reporting of position or transaction for trade lifecycle events.

Report <Rpt> contains one of the following **TradeReport12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Position <Pos>	[1..1]			26
{Or	New <New>	[1..1]	±		27
Or	Modification <Mod>	[1..1]	±		29
Or	Correction <Crrctn>	[1..1]	±		32
Or	EarlyTermination <EarlyTermntn>	[1..1]	±		34
Or	ValuationUpdate <ValtnUpd>	[1..1]	±		36
Or	Error <Err>	[1..1]	±		38
Or}	Other <Othr>	[1..1]	±		40
Or}	Transaction <Tx>	[1..1]			42
{Or	New <New>	[1..1]	±		43
Or	Modification <Mod>	[1..1]	±		46
Or	Correction <Crrctn>	[1..1]	±		48
Or	EarlyTermination <EarlyTermntn>	[1..1]	±		50
Or	PositionComponent <PosCmpnt>	[1..1]	±		52
Or	ValuationUpdate <ValtnUpd>	[1..1]	±		55
Or	Compression <Cmprssn>	[1..1]	±		57
Or	Error <Err>	[1..1]	±		59
Or}	Other <Othr>	[1..1]	±		61

3.4.2.2.1 Position <Pos>

Presence: [1..1]

Definition: Information concerning the reporting at position level.

Position <Pos> contains one of the following **TradePositionReport7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	New <New>	[1..1]	±		27
Or	Modification <Mod>	[1..1]	±		29
Or	Correction <Crrctn>	[1..1]	±		32
Or	EarlyTermination <EarlyTermntn>	[1..1]	±		34
Or	ValuationUpdate <ValtnUpd>	[1..1]	±		36
Or	Error <Err>	[1..1]	±		38
Or}	Other <Othr>	[1..1]	±		40

3.4.2.2.1.1 New <New>

Presence: [1..1]

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

New <New> contains the following elements (see "TradeNewPosition5" on page 398 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			400
	Counterparty <CtrPty>	[1..1]			401
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		402
	OtherCounterparty <OthrCtrPty>	[1..1]	±		402
	Broker <Brkr>	[0..1]	±		403
	SubmittingAgent <SubmitgAgt>	[0..1]	±		403
	ClearingMember <ClrMmb>	[0..1]	±		403
	Beneficiary <Bnfcry>	[0..1]	±		404
	Valuation <Valtn>	[0..1]		C7	404
	ContractValue <CtrctVal>	[0..1]	±		404
	TimeStamp <TmStmp>	[0..1]	DateTime		405
	Type <Tp>	[0..1]	CodeSet		405
	Collateral <Coll>	[0..1]			405
	Collateralisation <Collstn>	[0..1]	CodeSet		405
	Portfolio <Prftl>	[0..1]	Text		406
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	406
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	406
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	407
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	407
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	408
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	408
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		408
	CommonTradeData <CmonTradData>	[1..1]			408
	ContractData <CtrctData>	[0..1]			410
	ContractType <CtrctTp>	[0..1]	CodeSet		410
	AssetClass <AsstClss>	[0..1]	CodeSet		411
	ProductClassification <PdctClssfctn>	[0..1]	±		411
	ProductIdentification <PdctId>	[0..1]	±		411
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		411
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	412
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	412

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCurrency <DlvrlCcy>	[0..1]	CodeSet	C1	413
	TransactionData <TxData>	[1..1]			413
	UniqueTradeIdentifier <UnqTradId>	[1..1]	Text		414
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		414
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		415
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		415
	Compression <Cmprssn>	[0..1]	Indicator		415
	Price <Pric>	[0..1]	±		415
	NotionalAmount <NtnlAmt>	[0..1]	±		416
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		416
	Quantity <Qty>	[1..1]	±		416
	UpFrontPayment <UpFrntPmt>	[0..1]	±		417
	DeliveryType <DlvryTp>	[1..1]	CodeSet		417
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		417
	EffectiveDate <FctvDt>	[0..1]	Date		417
	MaturityDate <MtrtyDt>	[0..1]	Date		418
	TerminationDate <TermtnDt>	[0..1]	Date		418
	SettlementDate <SttlmDt>	[0..*]	Date		418
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	418
	TradeConfirmation <TradConf>	[0..1]	±		418
	TradeClearing <TradClr>	[0..1]	±	C11	419
	InterestRate <IntrstRate>	[0..1]	±	C13	419
	Currency <Ccy>	[0..1]	±	C5	420
	Commodity <Cmmdty>	[0..1]	±		420
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		421
	Option <Optn>	[0..1]	±	C19	421
	Credit <Cdt>	[0..1]	±		422
	TechnicalAttributes <TechAttrbts>	[0..1]	±		422
	SupplementaryData <SplmtryData>	[0..*]	±	C1	422

3.4.2.2.1.2 Modification <Mod>

Presence: [1..1]

Definition: Indicates a modification to the terms or details of a previously reported position, but not a correction.

Modification <Mod> contains the following elements (see "TradeDataReport1" on page 187 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			189
	Counterparty <CtrPty>	[1..1]	±		190
	Valuation <Valtn>	[0..1]		C7	190
	ContractValue <CtrctVal>	[0..1]	±		191
	TimeStamp <TmStmp>	[0..1]	DateTime		191
	Type <Tp>	[0..1]	CodeSet		191
	Collateral <Coll>	[0..1]			192
	Collateralisation <Collstn>	[0..1]	CodeSet		192
	Portfolio <Prtfl>	[0..1]	Text		193
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	193
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	193
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	194
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	194
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	194
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	195
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		195
	CommonTradeData <CmonTradData>	[1..1]			195
	ContractData <CtrctData>	[0..1]			197
	ContractType <CtrctTp>	[0..1]	CodeSet		197
	AssetClass <AsstClss>	[0..1]	CodeSet		198
	ProductClassification <PdctClssfctn>	[0..1]	±		198
	ProductIdentification <PdctId>	[0..1]	±		198
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		198
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	199
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	199
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	200
	TransactionData <TxData>	[1..1]			200
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		201
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		201
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		202

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		202
	Compression <Cmprssn>	[0..1]	Indicator		202
	Price <Pric>	[0..1]	±		202
	NotionalAmount <NtnlAmt>	[0..1]	±		203
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		203
	Quantity <Qty>	[0..1]	±		203
	UpFrontPayment <UpFrntPmt>	[0..1]	±		204
	DeliveryType <DlvryTp>	[0..1]	CodeSet		204
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		204
	EffectiveDate <FctvDt>	[0..1]	Date		204
	MaturityDate <MtrtyDt>	[0..1]	Date		205
	TerminationDate <TermntnDt>	[0..1]	Date		205
	SettlementDate <SttlmDt>	[0..*]	Date		205
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	205
	TradeConfirmation <TradConf>	[0..1]	±		205
	TradeClearing <TradClr>	[0..1]	±	C11	206
	InterestRate <IntrstRate>	[0..1]	±	C13	206
	Currency <Ccy>	[0..1]	±	C5	207
	Commodity <Cmmdty>	[0..1]	±		207
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		208
	Option <Optn>	[0..1]	±	C19	208
	Credit <Cdt>	[0..1]	±		209
	TechnicalAttributes <TechAttrbts>	[0..1]	±		209
	SupplementaryData <SplmtryData>	[0..*]	±	C1	209

3.4.2.2.1.3 Correction <Crrctn>

Presence: [1..1]

Definition: Indicates that the report is correcting the erroneous data fields of a previously submitted position.

Correction <Crrctn> contains the following elements (see "TradeDataReport1" on page 187 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			189
	Counterparty <CtrPty>	[1..1]	±		190
	Valuation <Valtn>	[0..1]		C7	190
	ContractValue <CtrctVal>	[0..1]	±		191
	TimeStamp <TmStmp>	[0..1]	DateTime		191
	Type <Tp>	[0..1]	CodeSet		191
	Collateral <Coll>	[0..1]			192
	Collateralisation <Collstn>	[0..1]	CodeSet		192
	Portfolio <Prtfl>	[0..1]	Text		193
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	193
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	193
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	194
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	194
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	194
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	195
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		195
	CommonTradeData <CmonTradData>	[1..1]			195
	ContractData <CtrctData>	[0..1]			197
	ContractType <CtrctTp>	[0..1]	CodeSet		197
	AssetClass <AsstClss>	[0..1]	CodeSet		198
	ProductClassification <PdctClssfctn>	[0..1]	±		198
	ProductIdentification <PdctId>	[0..1]	±		198
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		198
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	199
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	199
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	200
	TransactionData <TxData>	[1..1]			200
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		201
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		201
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		202

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		202
	Compression <Cmprssn>	[0..1]	Indicator		202
	Price <Pric>	[0..1]	±		202
	NotionalAmount <NtnlAmt>	[0..1]	±		203
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		203
	Quantity <Qty>	[0..1]	±		203
	UpFrontPayment <UpFrntPmt>	[0..1]	±		204
	DeliveryType <DlvryTp>	[0..1]	CodeSet		204
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		204
	EffectiveDate <FctvDt>	[0..1]	Date		204
	MaturityDate <MtrtyDt>	[0..1]	Date		205
	TerminationDate <TermntnDt>	[0..1]	Date		205
	SettlementDate <SttlmDt>	[0..*]	Date		205
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	205
	TradeConfirmation <TradConf>	[0..1]	±		205
	TradeClearing <TradClr>	[0..1]	±	C11	206
	InterestRate <IntrstRate>	[0..1]	±	C13	206
	Currency <Ccy>	[0..1]	±	C5	207
	Commodity <Cmmdty>	[0..1]	±		207
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		208
	Option <Optn>	[0..1]	±	C19	208
	Credit <Cdt>	[0..1]	±		209
	TechnicalAttributes <TechAttrbts>	[0..1]	±		209
	SupplementaryData <SplmtryData>	[0..*]	±	C1	209

3.4.2.2.1.4 EarlyTermination <EarlyTermntn>

Presence: [1..1]

Definition: Indicates that reported position is an early termination of an existing contract.

EarlyTermination <EarlyTermntn> contains the following elements (see "TradePositionEarlyTermination5" on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			377
	Counterparty <CtrPty>	[1..1]	±		378
	Valuation <Valtn>	[0..1]		C7	378
	ContractValue <CtrctVal>	[0..1]	±		379
	TimeStamp <TmStmp>	[0..1]	DateTime		379
	Type <Tp>	[0..1]	CodeSet		379
	Collateral <Coll>	[0..1]			380
	Collateralisation <Collstn>	[0..1]	CodeSet		380
	Portfolio <Prtfl>	[0..1]	Text		381
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	381
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	381
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	382
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	382
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	382
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	383
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		383
	CommonTradeData <CmonTradData>	[1..1]			383
	ContractData <CtrctData>	[0..1]			385
	ContractType <CtrctTp>	[0..1]	CodeSet		385
	AssetClass <AsstClss>	[0..1]	CodeSet		386
	ProductClassification <PdctClssfctn>	[0..1]	±		386
	ProductIdentification <PdctId>	[0..1]	±		386
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		386
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	387
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	387
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	388
	TransactionData <TxData>	[1..1]			388
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		389
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		389
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		390

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		390
	Compression <Cmprssn>	[0..1]	Indicator		390
	Price <Pric>	[0..1]	±		390
	NotionalAmount <NtnlAmt>	[0..1]	±		391
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		391
	Quantity <Qty>	[0..1]	±		391
	UpFrontPayment <UpFrntPmt>	[0..1]	±		392
	DeliveryType <DlvryTp>	[0..1]	CodeSet		392
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		392
	EffectiveDate <FctvDt>	[0..1]	Date		392
	MaturityDate <MtrtyDt>	[0..1]	Date		393
	TerminationDate <TermntnDt>	[1..1]	Date		393
	SettlementDate <SttlmDt>	[0..*]	Date		393
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	393
	TradeConfirmation <TradConf>	[0..1]	±		393
	TradeClearing <TradClr>	[0..1]	±	C11	394
	InterestRate <IntrstRate>	[0..1]	±	C13	394
	Currency <Ccy>	[0..1]	±	C5	395
	Commodity <Cmmdty>	[0..1]	±		395
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		396
	Option <Optn>	[0..1]	±	C19	396
	Credit <Cdt>	[0..1]	±		397
	TechnicalAttributes <TechAttrbts>	[0..1]	±		397
	SupplementaryData <SplmtryData>	[0..*]	±	C1	397

3.4.2.2.1.5 ValuationUpdate <ValtnUpd>

Presence: [1..1]

Definition: Indicates an update of a contract valuation or collateral.

ValuationUpdate <ValtnUpd> contains the following elements (see "TradePositionValuationUpdate5" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			354
	Counterparty <CtrPty>	[1..1]	±		355
	Valuation <Valtn>	[0..1]			355
	ContractValue <CtrctVal>	[1..1]	±		356
	TimeStamp <TmStmp>	[1..1]	DateTime		356
	Type <Tp>	[1..1]	CodeSet		356
	Collateral <Coll>	[0..1]			356
	Collateralisation <Collstn>	[1..1]	CodeSet		357
	Portfolio <Prftl>	[0..1]	Text		357
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	358
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	358
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	358
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	359
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	359
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	359
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		360
	CommonTradeData <CmonTradData>	[0..1]		C18	360
	ContractData <CtrctData>	[0..1]			362
	ContractType <CtrctTp>	[0..1]	CodeSet		362
	AssetClass <AsstCls>	[0..1]	CodeSet		363
	ProductClassification <PdctClssfctn>	[0..1]	±		363
	ProductIdentification <PdctId>	[0..1]	±		363
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		364
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	364
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	365
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	365
	TransactionData <TxData>	[0..1]			365
	UniqueTradeIdentifier <UnqTradIdr>	[0..1]	Text		366
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		366
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		367

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		367
	Compression <Cmprsn>	[0..1]	Indicator		367
	Price <Pric>	[0..1]	±		367
	NotionalAmount <NtnlAmt>	[0..1]	±		368
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		368
	Quantity <Qty>	[0..1]	±		368
	UpFrontPayment <UpFrntPmt>	[0..1]	±		369
	DeliveryType <DlvryTp>	[0..1]	CodeSet		369
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		369
	EffectiveDate <FctvDt>	[0..1]	Date		369
	MaturityDate <MtrtyDt>	[0..1]	Date		370
	TerminationDate <TermntnDt>	[0..1]	Date		370
	SettlementDate <SttlmDt>	[0..*]	Date		370
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	370
	TradeConfirmation <TradConf>	[0..1]	±		370
	TradeClearing <TradClr>	[0..1]	±	C11	371
	InterestRate <IntrstRate>	[0..1]	±	C13	371
	Currency <Ccy>	[0..1]	±	C5	372
	Commodity <Cmmdty>	[0..1]	±		372
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		373
	Option <Optn>	[0..1]	±	C19	373
	Credit <Cdt>	[0..1]	±		374
	TechnicalAttributes <TechAttrbts>	[0..1]	±		374
	SupplementaryData <SplmtryData>	[0..*]	±	C1	374

3.4.2.2.1.6 Error <Err>

Presence: [1..1]

Definition: Indicates a cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to reporting requirements but was reported to a trade repository by mistake.

Error <Err> contains the following elements (see "TradeDataReport1" on page 187 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			189
	Counterparty <CtrPty>	[1..1]	±		190
	Valuation <Valtn>	[0..1]		C7	190
	ContractValue <CtrctVal>	[0..1]	±		191
	TimeStamp <TmStmp>	[0..1]	DateTime		191
	Type <Tp>	[0..1]	CodeSet		191
	Collateral <Coll>	[0..1]			192
	Collateralisation <Collstn>	[0..1]	CodeSet		192
	Portfolio <Prftl>	[0..1]	Text		193
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	193
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	193
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	194
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	194
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	194
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	195
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		195
	CommonTradeData <CmonTradData>	[1..1]			195
	ContractData <CtrctData>	[0..1]			197
	ContractType <CtrctTp>	[0..1]	CodeSet		197
	AssetClass <AsstClss>	[0..1]	CodeSet		198
	ProductClassification <PdctClssfctn>	[0..1]	±		198
	ProductIdentification <PdctId>	[0..1]	±		198
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		198
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	199
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	199
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	200
	TransactionData <TxData>	[1..1]			200
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		201
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		201
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		202
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		202

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		202
	Price <Pric>	[0..1]	±		202
	NotionalAmount <NtnlAmt>	[0..1]	±		203
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		203
	Quantity <Qty>	[0..1]	±		203
	UpFrontPayment <UpFrntPmt>	[0..1]	±		204
	DeliveryType <DlrvyTp>	[0..1]	CodeSet		204
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		204
	EffectiveDate <FctvDt>	[0..1]	Date		204
	MaturityDate <MtrtyDt>	[0..1]	Date		205
	TerminationDate <TermntnDt>	[0..1]	Date		205
	SettlementDate <SttlmDt>	[0..*]	Date		205
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	205
	TradeConfirmation <TradConf>	[0..1]	±		205
	TradeClearing <TradClr>	[0..1]	±	C11	206
	InterestRate <IntrstRate>	[0..1]	±	C13	206
	Currency <Ccy>	[0..1]	±	C5	207
	Commodity <Cmmdty>	[0..1]	±		207
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		208
	Option <Optn>	[0..1]	±	C19	208
	Credit <Cdt>	[0..1]	±		209
	TechnicalAttributes <TechAttrbts>	[0..1]	±		209
	SupplementaryData <SplmtryData>	[0..*]	±	C1	209

3.4.2.2.1.7 Other <Othr>

Presence: [1..1]

Definition: Indicates any other amendment to the terms or details of a previously reported position.

Other <Othr> contains the following elements (see "TradePositionOther5" on page 329 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			331
	Counterparty <CtrPty>	[1..1]	±		332
	Valuation <Valtn>	[0..1]		C7	332
	ContractValue <CtrctVal>	[0..1]	±		333
	TimeStamp <TmStmp>	[0..1]	DateTime		333
	Type <Tp>	[0..1]	CodeSet		333
	Collateral <Coll>	[0..1]			334
	Collateralisation <Collstn>	[0..1]	CodeSet		334
	Portfolio <Prftl>	[0..1]	Text		335
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	335
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	335
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	336
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	336
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	336
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	337
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		337
	CommonTradeData <CmonTradData>	[1..1]			337
	ContractData <CtrctData>	[0..1]			339
	ContractType <CtrctTp>	[0..1]	CodeSet		339
	AssetClass <AsstClss>	[0..1]	CodeSet		340
	ProductClassification <PdctClssfctn>	[0..1]	±		340
	ProductIdentification <PdctId>	[0..1]	±		340
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		340
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	341
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	341
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	342
	TransactionData <TxData>	[1..1]			342
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		343
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		343
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		344
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		344

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		344
	Price <Pric>	[0..1]	±		344
	NotionalAmount <NtnlAmt>	[0..1]	±		345
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		345
	Quantity <Qty>	[0..1]	±		345
	UpFrontPayment <UpFrntPmt>	[0..1]	±		346
	DeliveryType <DlrvyTp>	[0..1]	CodeSet		346
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		346
	EffectiveDate <FctvDt>	[0..1]	Date		346
	MaturityDate <MtrtyDt>	[0..1]	Date		347
	TerminationDate <TermntnDt>	[0..1]	Date		347
	SettlementDate <SttlmDt>	[0..*]	Date		347
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	347
	TradeConfirmation <TradConf>	[0..1]	±		347
	TradeClearing <TradClr>	[0..1]	±	C11	348
	InterestRate <IntrstRate>	[0..1]	±	C13	348
	Currency <Ccy>	[0..1]	±	C5	349
	Commodity <Cmmdty>	[0..1]	±		349
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		350
	Option <Optn>	[0..1]	±	C19	350
	Credit <Cdt>	[0..1]	±		351
	ActionTypeDetails <ActnTpDtls>	[0..1]	Text		351
	TechnicalAttributes <TechAttrbts>	[0..1]	±		351
	SupplementaryData <SplmtryData>	[0..*]	±	C1	351

3.4.2.2.2 Transaction <Tx>

Presence: [1..1]

Definition: Information concerning the reporting at transaction level.

Transaction <Tx> contains one of the following **TradeTransactionReport8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	New <New>	[1..1]	±		43
Or	Modification <Mod>	[1..1]	±		46
Or	Correction <Crrctn>	[1..1]	±		48
Or	EarlyTermination <EarlyTermntn>	[1..1]	±		50
Or	PositionComponent <PosCmpnt>	[1..1]	±		52
Or	ValuationUpdate <ValtnUpd>	[1..1]	±		55
Or	Compression <Cmprssn>	[1..1]	±		57
Or	Error <Err>	[1..1]	±		59
Or}	Other <Othr>	[1..1]	±		61

3.4.2.2.2.1 New <New>

Presence: [1..1]

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

New <New> contains the following elements (see "TradeNewTransaction10" on page 304 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			307
	Counterparty <CtrPty>	[1..1]			307
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		308
	OtherCounterparty <OthrCtrPty>	[1..1]	±		308
	Broker <Brkr>	[0..1]	±		309
	SubmittingAgent <SubmitgAgt>	[0..1]	±		309
	ClearingMember <ClrMmb>	[0..1]	±		309
	Beneficiary <Bnfcry>	[1..1]	±		310
	Valuation <Valtn>	[0..1]		C7	310
	ContractValue <CtrctVal>	[0..1]	±		310
	TimeStamp <TmStmp>	[0..1]	DateTime		311
	Type <Tp>	[0..1]	CodeSet		311
	Collateral <Coll>	[0..1]			311
	Collateralisation <Collstn>	[0..1]	CodeSet		311
	Portfolio <Prftl>	[0..1]	Text		312
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	312
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	312
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	313
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	313
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	314
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	314
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		314
	CommonTradeData <CmonTradData>	[1..1]			314
	ContractData <CtrctData>	[0..1]			316
	ContractType <CtrctTp>	[0..1]	CodeSet		316
	AssetClass <AsstClss>	[0..1]	CodeSet		317
	ProductClassification <PdctClssfctn>	[0..1]	±		317
	ProductIdentification <PdctId>	[0..1]	±		317
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		317
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	318
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	318

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCurrency <DlvrlCcy>	[0..1]	CodeSet	C1	319
	TransactionData <TxData>	[1..1]			319
	UniqueTradeIdentifier <UnqTradId>	[1..1]	Text		320
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		321
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		321
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		321
	Compression <Cmprssn>	[0..1]	Indicator		321
	Price <Pric>	[1..1]	±		321
	NotionalAmount <NtnlAmt>	[1..1]	±		322
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		322
	Quantity <Qty>	[1..1]	±		322
	UpFrontPayment <UpFrntPmt>	[0..1]	±		323
	DeliveryType <DlvryTp>	[1..1]	CodeSet		323
	ExecutionDateTime <ExctnDtTm>	[1..1]	DateTime		323
	EffectiveDate <FctvDt>	[1..1]	Date		323
	MaturityDate <MtrtyDt>	[0..1]	Date		324
	TerminationDate <TermtnDt>	[0..1]	Date		324
	SettlementDate <SttlmDt>	[0..*]	Date		324
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	324
	TradeConfirmation <TradConf>	[1..1]			324
{Or	Confirmed <Confd>	[1..1]	±		325
Or}	NonConfirmed <NonConfd>	[1..1]	±		325
	TradeClearing <TradClr>	[1..1]	±	C11	325
	InterestRate <IntrstRate>	[0..1]	±	C13	326
	Currency <Ccy>	[0..1]	±	C5	326
	Commodity <Cmmdty>	[0..1]	±		327
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		327
	Option <Optn>	[0..1]	±	C19	327
	Credit <Cdt>	[0..1]	±		328
	TechnicalAttributes <TechAttrbts>	[0..1]	±		328
	SupplementaryData <SplmtryData>	[0..*]	±	C1	329

3.4.2.2.2 Modification <Mod>

Presence: [1..1]

Definition: Indicates a modification to the terms or details of a previously reported transaction, but not a correction.

Modification <Mod> contains the following elements (see "TradeDataReport1" on page 187 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			189
	Counterparty <CtrPty>	[1..1]	±		190
	Valuation <Valtn>	[0..1]		C7	190
	ContractValue <CtrctVal>	[0..1]	±		191
	TimeStamp <TmStmp>	[0..1]	DateTime		191
	Type <Tp>	[0..1]	CodeSet		191
	Collateral <Coll>	[0..1]			192
	Collateralisation <Collstn>	[0..1]	CodeSet		192
	Portfolio <Prftl>	[0..1]	Text		193
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	193
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	193
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	194
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	194
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	194
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	195
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		195
	CommonTradeData <CmonTradData>	[1..1]			195
	ContractData <CtrctData>	[0..1]			197
	ContractType <CtrctTp>	[0..1]	CodeSet		197
	AssetClass <AsstClss>	[0..1]	CodeSet		198
	ProductClassification <PdctClssfctn>	[0..1]	±		198
	ProductIdentification <PdctId>	[0..1]	±		198
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		198
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	199
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	199
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	200
	TransactionData <TxData>	[1..1]			200
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		201
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		201
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		202

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		202
	Compression <Cmprssn>	[0..1]	Indicator		202
	Price <Pric>	[0..1]	±		202
	NotionalAmount <NtnlAmt>	[0..1]	±		203
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		203
	Quantity <Qty>	[0..1]	±		203
	UpFrontPayment <UpFrntPmt>	[0..1]	±		204
	DeliveryType <DlvryTp>	[0..1]	CodeSet		204
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		204
	EffectiveDate <FctvDt>	[0..1]	Date		204
	MaturityDate <MtrtyDt>	[0..1]	Date		205
	TerminationDate <TermntnDt>	[0..1]	Date		205
	SettlementDate <SttlmDt>	[0..*]	Date		205
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	205
	TradeConfirmation <TradConf>	[0..1]	±		205
	TradeClearing <TradClr>	[0..1]	±	C11	206
	InterestRate <IntrstRate>	[0..1]	±	C13	206
	Currency <Ccy>	[0..1]	±	C5	207
	Commodity <Cmmdty>	[0..1]	±		207
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		208
	Option <Optn>	[0..1]	±	C19	208
	Credit <Cdt>	[0..1]	±		209
	TechnicalAttributes <TechAttrbts>	[0..1]	±		209
	SupplementaryData <SplmtryData>	[0..*]	±	C1	209

3.4.2.2.2.3 Correction <Crrctn>

Presence: [1..1]

Definition: Indicates that the report is correcting the erroneous data fields of a previously submitted report.

Correction <Crrctn> contains the following elements (see "TradeDataReport1" on page 187 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			189
	Counterparty <CtrPty>	[1..1]	±		190
	Valuation <Valtn>	[0..1]		C7	190
	ContractValue <CtrctVal>	[0..1]	±		191
	TimeStamp <TmStmp>	[0..1]	DateTime		191
	Type <Tp>	[0..1]	CodeSet		191
	Collateral <Coll>	[0..1]			192
	Collateralisation <Collstn>	[0..1]	CodeSet		192
	Portfolio <Prtfl>	[0..1]	Text		193
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	193
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	193
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	194
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	194
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	194
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	195
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		195
	CommonTradeData <CmonTradData>	[1..1]			195
	ContractData <CtrctData>	[0..1]			197
	ContractType <CtrctTp>	[0..1]	CodeSet		197
	AssetClass <AsstClss>	[0..1]	CodeSet		198
	ProductClassification <PdctClssfctn>	[0..1]	±		198
	ProductIdentification <PdctId>	[0..1]	±		198
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		198
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	199
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	199
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	200
	TransactionData <TxData>	[1..1]			200
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		201
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		201
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		202

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		202
	Compression <Cmprssn>	[0..1]	Indicator		202
	Price <Pric>	[0..1]	±		202
	NotionalAmount <NtnlAmt>	[0..1]	±		203
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		203
	Quantity <Qty>	[0..1]	±		203
	UpFrontPayment <UpFrntPmt>	[0..1]	±		204
	DeliveryType <DlvryTp>	[0..1]	CodeSet		204
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		204
	EffectiveDate <FctvDt>	[0..1]	Date		204
	MaturityDate <MtrtyDt>	[0..1]	Date		205
	TerminationDate <TermntnDt>	[0..1]	Date		205
	SettlementDate <SttlmDt>	[0..*]	Date		205
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	205
	TradeConfirmation <TradConf>	[0..1]	±		205
	TradeClearing <TradClr>	[0..1]	±	C11	206
	InterestRate <IntrstRate>	[0..1]	±	C13	206
	Currency <Ccy>	[0..1]	±	C5	207
	Commodity <Cmmdty>	[0..1]	±		207
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		208
	Option <Optn>	[0..1]	±	C19	208
	Credit <Cdt>	[0..1]	±		209
	TechnicalAttributes <TechAttrbts>	[0..1]	±		209
	SupplementaryData <SplmtryData>	[0..*]	±	C1	209

3.4.2.2.2.4 EarlyTermination <EarlyTermntn>

Presence: [1..1]

Definition: Indicates that reported transaction is an early termination of an existing contract.

EarlyTermination <EarlyTermntn> contains the following elements (see "TradeTransactionEarlyTermination5" on page 281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			283
	Counterparty <CtrPty>	[1..1]	±		284
	Valuation <Valtn>	[0..1]		C7	284
	ContractValue <CtrctVal>	[0..1]	±		285
	TimeStamp <TmStmp>	[0..1]	DateTime		285
	Type <Tp>	[0..1]	CodeSet		285
	Collateral <Coll>	[0..1]			286
	Collateralisation <Collstn>	[0..1]	CodeSet		286
	Portfolio <Prftl>	[0..1]	Text		287
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	287
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	287
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	288
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	288
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	288
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	289
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		289
	CommonTradeData <CmonTradData>	[1..1]			289
	ContractData <CtrctData>	[0..1]			291
	ContractType <CtrctTp>	[0..1]	CodeSet		291
	AssetClass <AsstClss>	[0..1]	CodeSet		292
	ProductClassification <PdctClssfctn>	[0..1]	±		292
	ProductIdentification <PdctId>	[0..1]	±		292
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		292
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	293
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	293
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	294
	TransactionData <TxData>	[1..1]			294
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		295
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		295
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		296

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		296
	Compression <Cmprsn>	[0..1]	Indicator		296
	Price <Pric>	[0..1]	±		296
	NotionalAmount <NtnlAmt>	[0..1]	±		297
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		297
	Quantity <Qty>	[0..1]	±		297
	UpFrontPayment <UpFrntPmt>	[0..1]	±		298
	DeliveryType <DlvryTp>	[0..1]	CodeSet		298
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		298
	EffectiveDate <FctvDt>	[0..1]	Date		298
	MaturityDate <MtrtyDt>	[0..1]	Date		299
	TerminationDate <TermntnDt>	[1..1]	Date		299
	SettlementDate <SttlmDt>	[0..*]	Date		299
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	299
	TradeConfirmation <TradConf>	[0..1]	±		299
	TradeClearing <TradClr>	[0..1]	±	C11	300
	InterestRate <IntrstRate>	[0..1]	±	C13	300
	Currency <Ccy>	[0..1]	±	C5	301
	Commodity <Cmmdty>	[0..1]	±		301
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		302
	Option <Optn>	[0..1]	±	C19	302
	Credit <Cdt>	[0..1]	±		303
	TechnicalAttributes <TechAttrbts>	[0..1]	±		303
	SupplementaryData <SplmtryData>	[0..*]	±	C1	303

3.4.2.2.2.5 PositionComponent <PosCmpnt>

Presence: [1..1]

Definition: Indicates a derivative contract that is to be reported as a new trade and also included in a separate position report on the same day.

PositionComponent <PosCmpnt> contains the following elements (see "TradePositionComponent5" on page 256 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			259
	Counterparty <CtrPty>	[1..1]			259
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		260
	OtherCounterparty <OthrCtrPty>	[1..1]	±		260
	Broker <Brkr>	[0..1]	±		261
	SubmittingAgent <SubmitgAgt>	[0..1]	±		261
	ClearingMember <ClrMmb>	[0..1]	±		261
	Beneficiary <Bnfcry>	[1..1]	±		262
	Valuation <Valtn>	[0..1]		C7	262
	ContractValue <CtrctVal>	[0..1]	±		262
	TimeStamp <TmStmp>	[0..1]	DateTime		263
	Type <Tp>	[0..1]	CodeSet		263
	Collateral <Coll>	[0..1]			263
	Collateralisation <Collstn>	[0..1]	CodeSet		263
	Portfolio <Prtfl>	[0..1]	Text		264
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	264
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	264
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	265
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	265
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	266
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	266
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		266
	CommonTradeData <CmonTradData>	[1..1]			266
	ContractData <CtrctData>	[0..1]			268
	ContractType <CtrctTp>	[0..1]	CodeSet		268
	AssetClass <AsstClss>	[0..1]	CodeSet		269
	ProductClassification <PdctClssfctn>	[0..1]	±		269
	ProductIdentification <PdctId>	[0..1]	±		269
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		269
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	270

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	270
	DeliverableCurrency <DlvrlCcy>	[0..1]	CodeSet	C1	271
	TransactionData <TxData>	[1..1]			271
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		272
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		273
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		273
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		273
	Compression <Cmprssn>	[0..1]	Indicator		273
	Price <Pric>	[1..1]	±		273
	NotionalAmount <NtnlAmt>	[1..1]	±		274
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		274
	Quantity <Qty>	[1..1]	±		274
	UpFrontPayment <UpFrntPmt>	[0..1]	±		275
	DeliveryType <DlvryTp>	[1..1]	CodeSet		275
	ExecutionDateTime <ExctnDtTm>	[1..1]	DateTime		275
	EffectiveDate <FctvDt>	[1..1]	Date		275
	MaturityDate <MtrtyDt>	[0..1]	Date		276
	TerminationDate <TermntnDt>	[0..1]	Date		276
	SettlementDate <SttlmDt>	[0..*]	Date		276
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	276
	TradeConfirmation <TradConf>	[1..1]			276
{Or	Confirmed <Conf>	[1..1]	±		277
Or}	NonConfirmed <NonConf>	[1..1]	±		277
	TradeClearing <TradClr>	[1..1]	±	C11	277
	InterestRate <IntrstRate>	[0..1]	±	C13	278
	Currency <Ccy>	[0..1]	±	C5	278
	Commodity <Cmmdty>	[0..1]	±		279
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		279
	Option <Optn>	[0..1]	±	C19	279
	Credit <Cdt>	[0..1]	±		280
	TechnicalAttributes <TechAttrbts>	[0..1]	±		280

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C1	281

3.4.2.2.2.6 ValuationUpdate <ValtnUpd>

Presence: [1..1]

Definition: Indicates an update of a contract valuation or collateral.

ValuationUpdate <ValtnUpd> contains the following elements (see "TradeTransactionValuationUpdate5" on page 233 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			235
	Counterparty <CtrPty>	[1..1]	±		236
	Valuation <Valtn>	[0..1]			236
	ContractValue <CtrctVal>	[1..1]	±		237
	TimeStamp <TmStmp>	[1..1]	DateTime		237
	Type <Tp>	[1..1]	CodeSet		237
	Collateral <Coll>	[0..1]			237
	Collateralisation <Collstn>	[1..1]	CodeSet		238
	Portfolio <Prftl>	[0..1]	Text		238
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	239
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	239
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	239
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	240
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	240
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	240
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		241
	CommonTradeData <CmonTradData>	[0..1]		C18	241
	ContractData <CtrctData>	[0..1]			243
	ContractType <CtrctTp>	[0..1]	CodeSet		243
	AssetClass <AsstCls>	[0..1]	CodeSet		244
	ProductClassification <PdctClssfctn>	[0..1]	±		244
	ProductIdentification <PdctId>	[0..1]	±		244
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		245
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	245
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	246
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	246
	TransactionData <TxData>	[0..1]			246
	UniqueTradeIdentifier <UnqTradId>	[0..1]	Text		247
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		247
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		248

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		248
	Compression <Cmprssn>	[0..1]	Indicator		248
	Price <Pric>	[0..1]	±		248
	NotionalAmount <NtnlAmt>	[0..1]	±		249
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		249
	Quantity <Qty>	[0..1]	±		249
	UpFrontPayment <UpFrntPmt>	[0..1]	±		250
	DeliveryType <DlvryTp>	[0..1]	CodeSet		250
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		250
	EffectiveDate <FctvDt>	[0..1]	Date		250
	MaturityDate <MtrtyDt>	[0..1]	Date		251
	TerminationDate <TermntnDt>	[0..1]	Date		251
	SettlementDate <SttlmDt>	[0..*]	Date		251
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	251
	TradeConfirmation <TradConf>	[0..1]	±		251
	TradeClearing <TradClr>	[0..1]	±	C11	252
	InterestRate <IntrstRate>	[0..1]	±	C13	252
	Currency <Ccy>	[0..1]	±	C5	253
	Commodity <Cmmdty>	[0..1]	±		253
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		254
	Option <Optn>	[0..1]	±	C19	254
	Credit <Cdt>	[0..1]	±		255
	TechnicalAttributes <TechAttrbts>	[0..1]	±		255
	SupplementaryData <SplmtryData>	[0..*]	±	C1	255

3.4.2.2.2.7 Compression <Cmprssn>

Presence: [1..1]

Definition: Indicates a compression of the reported contract.

Compression <Cmprssn> contains the following elements (see "TradeDataReport1" on page 187 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			189
	Counterparty <CtrPty>	[1..1]	±		190
	Valuation <Valtn>	[0..1]		C7	190
	ContractValue <CtrctVal>	[0..1]	±		191
	TimeStamp <TmStmp>	[0..1]	DateTime		191
	Type <Tp>	[0..1]	CodeSet		191
	Collateral <Coll>	[0..1]			192
	Collateralisation <Collstn>	[0..1]	CodeSet		192
	Portfolio <Prtfl>	[0..1]	Text		193
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	193
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	193
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	194
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	194
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	194
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	195
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		195
	CommonTradeData <CmonTradData>	[1..1]			195
	ContractData <CtrctData>	[0..1]			197
	ContractType <CtrctTp>	[0..1]	CodeSet		197
	AssetClass <AsstClss>	[0..1]	CodeSet		198
	ProductClassification <PdctClssfctn>	[0..1]	±		198
	ProductIdentification <PdctId>	[0..1]	±		198
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		198
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	199
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	199
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	200
	TransactionData <TxData>	[1..1]			200
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		201
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		201
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		202

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		202
	Compression <Cmprsn>	[0..1]	Indicator		202
	Price <Pric>	[0..1]	±		202
	NotionalAmount <NtnlAmt>	[0..1]	±		203
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		203
	Quantity <Qty>	[0..1]	±		203
	UpFrontPayment <UpFrntPmt>	[0..1]	±		204
	DeliveryType <DlvryTp>	[0..1]	CodeSet		204
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		204
	EffectiveDate <FctvDt>	[0..1]	Date		204
	MaturityDate <MtrtyDt>	[0..1]	Date		205
	TerminationDate <TermntnDt>	[0..1]	Date		205
	SettlementDate <SttlmDt>	[0..*]	Date		205
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	205
	TradeConfirmation <TradConf>	[0..1]	±		205
	TradeClearing <TradClr>	[0..1]	±	C11	206
	InterestRate <IntrstRate>	[0..1]	±	C13	206
	Currency <Ccy>	[0..1]	±	C5	207
	Commodity <Cmmdty>	[0..1]	±		207
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		208
	Option <Optn>	[0..1]	±	C19	208
	Credit <Cdt>	[0..1]	±		209
	TechnicalAttributes <TechAttrbts>	[0..1]	±		209
	SupplementaryData <SplmtryData>	[0..*]	±	C1	209

3.4.2.2.2.8 Error <Err>

Presence: [1..1]

Definition: Indicates a cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to reporting requirements but was reported to a trade repository by mistake.

Error <Err> contains the following elements (see "TradeDataReport1" on page 187 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			189
	Counterparty <CtrPty>	[1..1]	±		190
	Valuation <Valtn>	[0..1]		C7	190
	ContractValue <CtrctVal>	[0..1]	±		191
	TimeStamp <TmStmp>	[0..1]	DateTime		191
	Type <Tp>	[0..1]	CodeSet		191
	Collateral <Coll>	[0..1]			192
	Collateralisation <Collstn>	[0..1]	CodeSet		192
	Portfolio <Prftl>	[0..1]	Text		193
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	193
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	193
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	194
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	194
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	194
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	195
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		195
	CommonTradeData <CmonTradData>	[1..1]			195
	ContractData <CtrctData>	[0..1]			197
	ContractType <CtrctTp>	[0..1]	CodeSet		197
	AssetClass <AsstClss>	[0..1]	CodeSet		198
	ProductClassification <PdctClssfctn>	[0..1]	±		198
	ProductIdentification <PdctId>	[0..1]	±		198
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		198
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	199
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	199
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	200
	TransactionData <TxData>	[1..1]			200
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		201
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		201
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		202
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		202

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		202
	Price <Pric>	[0..1]	±		202
	NotionalAmount <NtnlAmt>	[0..1]	±		203
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		203
	Quantity <Qty>	[0..1]	±		203
	UpFrontPayment <UpFrntPmt>	[0..1]	±		204
	DeliveryType <DlvrTp>	[0..1]	CodeSet		204
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		204
	EffectiveDate <FctvDt>	[0..1]	Date		204
	MaturityDate <MtrtyDt>	[0..1]	Date		205
	TerminationDate <TermntnDt>	[0..1]	Date		205
	SettlementDate <SttlmDt>	[0..*]	Date		205
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	205
	TradeConfirmation <TradConf>	[0..1]	±		205
	TradeClearing <TradClr>	[0..1]	±	C11	206
	InterestRate <IntrstRate>	[0..1]	±	C13	206
	Currency <Ccy>	[0..1]	±	C5	207
	Commodity <Cmmdty>	[0..1]	±		207
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		208
	Option <Optn>	[0..1]	±	C19	208
	Credit <Cdt>	[0..1]	±		209
	TechnicalAttributes <TechAttrbts>	[0..1]	±		209
	SupplementaryData <SplmtryData>	[0..*]	±	C1	209

3.4.2.2.2.9 Other <Othr>

Presence: [1..1]

Definition: Indicates any other amendment to the contract.

Other <Othr> contains the following elements (see "TradeTransactionOther6" on page 210 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			212
	Counterparty <CtrPty>	[1..1]	±		213
	Valuation <Valtn>	[0..1]		C7	213
	ContractValue <CtrctVal>	[0..1]	±		214
	TimeStamp <TmStmp>	[0..1]	DateTime		214
	Type <Tp>	[0..1]	CodeSet		214
	Collateral <Coll>	[0..1]			215
	Collateralisation <Collstn>	[0..1]	CodeSet		215
	Portfolio <Prftl>	[0..1]	Text		216
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	216
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	216
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	217
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	217
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	217
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	218
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		218
	CommonTradeData <CmonTradData>	[1..1]			218
	ContractData <CtrctData>	[0..1]			220
	ContractType <CtrctTp>	[0..1]	CodeSet		220
	AssetClass <AsstClss>	[0..1]	CodeSet		221
	ProductClassification <PdctClssfctn>	[0..1]	±		221
	ProductIdentification <PdctId>	[0..1]	±		221
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		221
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	222
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	222
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	223
	TransactionData <TxData>	[1..1]			223
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		224
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		224
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		225
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		225

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		225
	Price <Pric>	[0..1]	±		225
	NotionalAmount <NtnlAmt>	[0..1]	±		226
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		226
	Quantity <Qty>	[0..1]	±		226
	UpFrontPayment <UpFrntPmt>	[0..1]	±		227
	DeliveryType <DlvrTp>	[0..1]	CodeSet		227
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		227
	EffectiveDate <FctvDt>	[0..1]	Date		227
	MaturityDate <MtrtyDt>	[0..1]	Date		228
	TerminationDate <TermntnDt>	[0..1]	Date		228
	SettlementDate <SttlmDt>	[0..*]	Date		228
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	228
	TradeConfirmation <TradConf>	[0..1]	±		228
	TradeClearing <TradClr>	[0..1]	±	C11	229
	InterestRate <IntrstRate>	[0..1]	±	C13	229
	Currency <Ccy>	[0..1]	±	C5	230
	Commodity <Cmmdty>	[0..1]	±		230
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		231
	Option <Optn>	[0..1]	±	C19	231
	Credit <Cdt>	[0..1]	±		232
	ActionTypeDetails <ActnTpDtls>	[0..1]	Text		232
	TechnicalAttributes <TechAttrbts>	[0..1]	±		232
	SupplementaryData <SplmtryData>	[0..*]	±	C1	232

3.4.2.3 State <Stat>

Presence: [1..*]

Definition: Information related to trade state reporting.

State <Stat> contains the following **TradeStateReport10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			65
	Counterparty <CtrPty>	[1..1]	±		66
	Valuation <Valtn>	[0..1]		C7	66
	ContractValue <CtrctVal>	[0..1]	±		67
	TimeStamp <TmStmp>	[0..1]	DateTime		67
	Type <Tp>	[0..1]	CodeSet		67
	Collateral <Coll>	[0..1]			68
	Collateralisation <Collstn>	[0..1]	CodeSet		68
	Portfolio <Prtf>	[0..1]	Text		69
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	69
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	69
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	70
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	70
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	70
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	71
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		71
	CommonTradeData <CmonTradData>	[1..1]			71
	ContractData <CtrctData>	[0..1]			73
	ContractType <CtrctTp>	[0..1]	CodeSet		73
	AssetClass <AsstClss>	[0..1]	CodeSet		74
	ProductClassification <PdctClssfctn>	[0..1]	±		74
	ProductIdentification <PdctId>	[0..1]	±		74
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		75
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	75
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	75
	DeliverableCurrency <DlvrlCcy>	[0..1]	CodeSet	C1	76
	TransactionData <TxData>	[1..1]			76
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		77
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		77
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		78
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		78

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		78
	Price <Pric>	[0..1]	±		78
	NotionalAmount <NtnlAmt>	[0..1]	±		79
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		79
	Quantity <Qty>	[0..1]	±		79
	UpFrontPayment <UpFrntPmt>	[0..1]	±		80
	DeliveryType <DlvryTp>	[0..1]	CodeSet		80
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		80
	EffectiveDate <FctvDt>	[0..1]	Date		80
	MaturityDate <MtrtyDt>	[0..1]	Date		81
	TerminationDate <TermntnDt>	[0..1]	Date		81
	SettlementDate <SttlmDt>	[0..*]	Date		81
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	81
	TradeConfirmation <TradConf>	[0..1]	±		81
	TradeClearing <TradClr>	[0..1]	±	C11	82
	InterestRate <IntrstRate>	[0..1]	±	C13	82
	Currency <Ccy>	[0..1]	±	C5	83
	Commodity <Cmmdty>	[0..1]	±		83
	EnergySpecificAttributes <NrgySpcfcAttrbts>	[0..1]	±		84
	Option <Optn>	[0..1]	±	C19	84
	Credit <Cdt>	[0..1]	±		85
	ContractModification <CtrctMod>	[0..1]			85
	ActionType <ActnTp>	[1..1]	CodeSet		85
	Level <Lvl>	[0..1]	CodeSet		86
	TechnicalAttributes <TechAttrbts>	[0..1]	±		86
	SupplementaryData <SplmtryData>	[0..*]	±	C20	86

3.4.2.3.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpfcData> contains the following **CounterpartySpecificData22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		66
	Valuation <Valtn>	[0..1]		C7	66
	ContractValue <CtrctVal>	[0..1]	±		67
	TimeStamp <TmStmp>	[0..1]	DateTime		67
	Type <Tp>	[0..1]	CodeSet		67
	Collateral <Coll>	[0..1]			68
	Collateralisation <Collstn>	[0..1]	CodeSet		68
	Portfolio <Prftl>	[0..1]	Text		69
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	69
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	69
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	70
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	70
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	70
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	71
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		71

3.4.2.3.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following elements (see "TradeCounterpartyReport9" on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		458
	OtherCounterparty <OthrCtrPty>	[1..1]	±		458
	Broker <Brkr>	[0..1]	±		459
	SubmittingAgent <SubmitgAgt>	[0..1]	±		459
	ClearingMember <ClrMmb>	[0..1]	±		459
	Beneficiary <Bnfcry>	[0..1]	±		459

3.4.2.3.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C7 "OneElementPresentRule"

Valuation <Valtn> contains the following **ContractValuationData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		67
	TimeStamp <TmStmp>	[0..1]	DateTime		67
	Type <Tp>	[0..1]	CodeSet		67

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/ContractValue Must be present

Or /TimeStamp Must be present

Or /Type Must be present

3.4.2.3.1.2.1 ContractValue <CtrctVal>

Presence: [0..1]

Definition: Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.

ContractValue <CtrctVal> contains the following elements (see "[AmountAndDirection54](#)" on page 164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	164
	Sign <Sgn>	[0..1]	Indicator		164

3.4.2.3.1.2.2 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

Datatype: "[ISODatetime](#)" on page 514

3.4.2.3.1.2.3 Type <Tp>

Presence: [0..1]

Definition: Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

Datatype: "[ValuationType1Code](#)" on page 513

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.

CodeName	Name	Definition
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

3.4.2.3.1.3 Collateral <Coll>

Presence: [0..1]

Definition: Information related to collateral agreement existing between counterparties.

Collateral <Coll> contains the following **TradeCollateralReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[0..1]	CodeSet		68
	Portfolio <Prftl>	[0..1]	Text		69
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	69
	VariationMarginPosted <VartrnMrgnPstd>	[0..1]	Amount	C1	69
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	70
	VariationMarginReceived <VartrnMrgnRcvd>	[0..1]	Amount	C1	70
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	70
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	71

3.4.2.3.1.3.1 Collateralisation <Collstn>

Presence: [0..1]

Definition: Information indicating the type of collateral agreement existing between counterparties.

Datatype: "CollateralisationType1Code" on page 501

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.

CodeName	Name	Definition
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

3.4.2.3.1.3.2 Portfolio <Prftl>

Presence: [0..1]

Definition: A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 521

3.4.2.3.1.3.3 InitialMarginPosted <InitlMrgnPstd>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Usage: Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

3.4.2.3.1.3.4 VariationMarginPosted <VartnMrgnPstd>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Usage: Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

3.4.2.3.1.3.5 InitialMarginReceived <InitlMrnRcvd>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Usage: Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

3.4.2.3.1.3.6 VariationMarginReceived <VartnMrnRcvd>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Usage: Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

3.4.2.3.1.3.7 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

3.4.2.3.1.3.8 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

3.4.2.3.1.4 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of reporting to the trade repository as required by regulation.

Datatype: "ISODatetime" on page 514

3.4.2.3.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			73
	ContractType <CtrctTp>	[0..1]	CodeSet		73
	AssetClass <AsstClss>	[0..1]	CodeSet		74
	ProductClassification <PdctClssfctn>	[0..1]	±		74
	ProductIdentification <PdctId>	[0..1]	±		74
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		75
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	75
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	75
	DeliverableCurrency <DlvrbLCcy>	[0..1]	CodeSet	C1	76
	TransactionData <TxData>	[1..1]			76
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		77
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		77
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		78
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		78
	Compression <Cmprssn>	[0..1]	Indicator		78
	Price <Pric>	[0..1]	±		78
	NotionalAmount <NtnlAmt>	[0..1]	±		79
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		79
	Quantity <Qty>	[0..1]	±		79
	UpFrontPayment <UpFrntPmt>	[0..1]	±		80
	DeliveryType <DlvryTp>	[0..1]	CodeSet		80
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		80
	EffectiveDate <FctvDt>	[0..1]	Date		80
	MaturityDate <MtrtyDt>	[0..1]	Date		81
	TerminationDate <TermtnDt>	[0..1]	Date		81
	SettlementDate <SttlmDt>	[0..*]	Date		81
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	81
	TradeConfirmation <TradConf>	[0..1]	±		81
	TradeClearing <TradClr>	[0..1]	±	C11	82
	InterestRate <IntrstRate>	[0..1]	±	C13	82
	Currency <Ccy>	[0..1]	±	C5	83

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		83
	EnergySpecificAttributes <NrgySpcfcAttrbts>	[0..1]	±		84
	Option <Optn>	[0..1]	±	C19	84
	Credit <Cdt>	[0..1]	±		85
	ContractModification <CtrctMod>	[0..1]			85
	ActionType <ActnTp>	[1..1]	CodeSet		85
	Level <Lvl>	[0..1]	CodeSet		86

3.4.2.3.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

ContractData <CtrctData> contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		73
	AssetClass <AsstClss>	[0..1]	CodeSet		74
	ProductClassification <PdctClssfctn>	[0..1]	±		74
	ProductIdentification <PdctId>	[0..1]	±		74
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		75
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	75
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	75
	DeliverableCurrency <DlvrlblCcy>	[0..1]	CodeSet	C1	76

3.4.2.3.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 504

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.

CodeName	Name	Definition
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

3.4.2.3.2.1.2 AssetClass <AsstCls>

Presence: [0..1]

Definition: Specifies the classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 509

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

3.4.2.3.2.1.3 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

ProductClassification <PdctClssfctn> contains one of the following elements (see "ProductClassification1Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		429
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		429

3.4.2.3.2.1.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

ProductIdentification <PdctId> contains one of the following elements (see "SecurityIdentification18Choice" on page 495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		495
Or}	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		495

3.4.2.3.2.1.5 UnderlyingInstrument <UndrlygInstrm>*Presence:* [0..1]*Definition:* Unique identification to identify the direct underlying instrument based on its type.**UnderlyingInstrument <UndrlygInstrm>** contains one of the following elements (see "SecurityIdentification34Choice" on page 489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		489
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		489
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		490
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		490
Or	Index <Indx>	[1..1]			490
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		490
Or	Name <Nm>	[1..1]	Text		490
Or}	Index <Indx>	[1..1]	CodeSet		491
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		493

3.4.2.3.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>*Presence:* [0..1]*Definition:* Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

Impacted by: C1 "ActiveCurrency"*Datatype:* "ActiveCurrencyCode" on page 497**Constraints**

- ActiveCurrency**

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

3.4.2.3.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>*Presence:* [0..1]*Definition:* Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

3.4.2.3.2.1.8 DeliverableCurrency <DlvrlCcy>

Presence: [0..1]

Definition: Specifies the currency to be delivered.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

3.4.2.3.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

TransactionData <TxData> contains the following **TradeTransaction25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		77
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		77
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		78
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		78
	Compression <Cmprssn>	[0..1]	Indicator		78
	Price <Pric>	[0..1]	±		78
	NotionalAmount <NtnlAmt>	[0..1]	±		79
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		79
	Quantity <Qty>	[0..1]	±		79
	UpFrontPayment <UpFrntPmt>	[0..1]	±		80
	DeliveryType <DlrvyTp>	[0..1]	CodeSet		80
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		80
	EffectiveDate <FctvDt>	[0..1]	Date		80
	MaturityDate <MtrtyDt>	[0..1]	Date		81
	TerminationDate <TermntnDt>	[0..1]	Date		81
	SettlementDate <SttlmDt>	[0..*]	Date		81
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	81
	TradeConfirmation <TradConf>	[0..1]	±		81
	TradeClearing <TradClr>	[0..1]	±	C11	82
	InterestRate <IntrstRate>	[0..1]	±	C13	82
	Currency <Ccy>	[0..1]	±	C5	83
	Commodity <Cmmdty>	[0..1]	±		83
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		84
	Option <Optn>	[0..1]	±	C19	84
	Credit <Cdt>	[0..1]	±		85

3.4.2.3.2.2.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

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

Datatype: "Max52Text" on page 521

3.4.2.3.2.2.2 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 521

3.4.2.3.2.2.3 ComplexTradIdIdentification <CmplxTradId>

Presence: [0..1]

Definition: Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

Datatype: "Max35Text" on page 520

3.4.2.3.2.2.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

Datatype: "MICIdentifier" on page 516

3.4.2.3.2.2.5 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

3.4.2.3.2.2.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Price <Pric> contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		465
Or	Unit <Unit>	[1..1]	Quantity		465
Or	Percentage <Pctg>	[1..1]	Rate		465
Or	Yield <Yld>	[1..1]	Rate		465
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		465
Or}	Other <Othr>	[1..1]		C8	466
	Value <Val>	[0..1]	Quantity		466
	Type <Tp>	[0..1]	Text		466

3.4.2.3.2.2.7 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

NotionalAmount <NtnlAmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

3.4.2.3.2.2.8 PriceMultiplier <PricMltplr>

Presence: [0..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract.

Datatype: "[LongFraction21DecimalNumber](#)" on page 517

3.4.2.3.2.2.9 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		467
Or	NominalValue <NmnlVal>	[1..1]	Amount		468
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		468

3.4.2.3.2.2.10 UpFrontPayment <UpFrntPmt>

Presence: [0..1]

Definition: Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

UpFrontPayment <UpFrntPmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

3.4.2.3.2.2.11 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "[PhysicalTransferType4Code](#)" on page 509

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

3.4.2.3.2.2.12 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

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

Datatype: "[ISODatetime](#)" on page 514

3.4.2.3.2.2.13 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "[ISODate](#)" on page 514

3.4.2.3.2.2.14 MaturityDate <MtrtyDt>*Presence:* [0..1]*Definition:* Indicates the original date of expiry of the reported contract.*Usage:*

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 514**3.4.2.3.2.2.15 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Indicates the date in the case of an early termination of the reported contract.*Datatype:* "ISODate" on page 514**3.4.2.3.2.2.16 SettlementDate <SttlmDt>***Presence:* [0..*]*Definition:* Indicates the date of settlement of the underlying.*Datatype:* "ISODate" on page 514**3.4.2.3.2.2.17 MasterAgreement <MstrAgrmt>***Presence:* [0..1]*Definition:* Details related to the Master agreement.*Impacted by:* C9 "OneElementPresentRule"**MasterAgreement <MstrAgrmt>** contains the following elements (see "MasterAgreement5" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		163
	Version <Vrsn>	[0..1]	Text		163

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

3.4.2.3.2.2.18 TradeConfirmation <TradConf>*Presence:* [0..1]*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation2Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Conf>	[1..1]	±	C10	428
Or}	NonConfirmed <NonConf>	[1..1]	±		428

3.4.2.3.2.2.19 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C11 "OneElementPresentRule"

TradeClearing <TradClr> contains the following elements (see "TradeClearing3" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgt>	[0..1]	CodeSet		425
	ClearingStatus <ClrSts>	[0..1]			426
{Or	Cleared <Clrd>	[1..1]	±	C12	426
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		426
	IntraGroup <IntraGrp>	[0..1]	Indicator		427

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True
 /ClearingObligation Must be present
 Or /ClearingStatus Must be present
 Or /IntraGroup Must be present

3.4.2.3.2.2.20 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C13 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following elements (see "InterestRateLegs7" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		469
	SecondLeg <ScndLeg>	[0..1]	±		469

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

3.4.2.3.2.21 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C5 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following elements (see "CurrencyExchange10" on page 173 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrbICrossCcy>	[0..1]	CodeSet	C2	173
	ExchangeRate <XchgRate>	[0..1]	Rate		173
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		174
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		174

Constraints

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

/ExchangeRate Must be present

Or /ForwardExchangeRate Must be present

3.4.2.3.2.22 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		165
Or	Energy <Nrgy>	[1..1]	CodeSet		165
Or	Environmental <Envttl>	[1..1]	CodeSet		166
Or	Freight <Frgh>	[1..1]	CodeSet		166
Or	Index <Indx>	[1..1]	CodeSet		166
Or	Metal <Metl>	[1..1]	CodeSet		166
Or	Exotic <Extc>	[1..1]	CodeSet		167
Or}	Other <Othr>	[1..1]	CodeSet		167

3.4.2.3.2.2.23 EnergySpecificAttributes <NrgySpfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

EnergySpecificAttributes <NrgySpfcAttrbts> contains the following elements (see "[EnergySpecificAttribute5](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		167
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		168
	LoadType <LdTp>	[0..1]	CodeSet		168
	DeliveryAttribute <DlvryAttr>	[0..*]	±		168

3.4.2.3.2.2.24 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: [C19 "OptionOrSwaptionAttributePresenceRule"](#)

Option <Optn> contains the following elements (see "[OptionOrSwaption4](#)" on page 179 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		179
	StrikePrice <StrkPric>	[0..1]	±		179
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		180
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		180

Constraints

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

/OptionType Must be present

Or /StrikePrice Must be present

Or /OptionExerciseStyle[*] Must be present

3.4.2.3.2.2.25 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following elements (see "[CreditDerivative2](#)" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrt>	[0..1]	CodeSet		423
	ReferenceParty <RefPty>	[0..1]	±		423
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		424
	CalculationBasis <ClctnBsis>	[0..1]	Text		424
	Series <Srs>	[0..1]	Quantity		424
	Version <Vrsn>	[0..1]	Quantity		424
	IndexFactor <IndxFctr>	[0..1]	Rate		424
	Tranche <Trch>	[0..1]	±		425

3.4.2.3.2.3 ContractModification <CtrctMod>

Presence: [0..1]

Definition: Contract modification details expressed as an action type and a reporting level type.

ContractModification <CtrctMod> contains the following **ContractModification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ActionType <ActnTp>	[1..1]	CodeSet		85
	Level <Lvl>	[0..1]	CodeSet		86

3.4.2.3.2.3.1 ActionType <ActnTp>

Presence: [1..1]

Definition: Indication of the action type of the transaction.

Datatype: "[TransactionOperationType3Code](#)" on page 512

CodeName	Name	Definition
CORR	Correction	Transaction corrects errors in a previously sent transaction.
ETRM	EarlyTermination	Transaction is an early termination.

CodeName	Name	Definition
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake, in which case, it will be identified as 'error'.
NEWT	NewTransaction	Transaction is a new transaction.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
COMP	Compression	Transaction is a compression.
MODI	Modification	Transaction modifies in a previously sent transaction.
OTHR	Other	Other.

3.4.2.3.2.3.2 Level <Lvl>

Presence: [0..1]

Definition: Indication whether the report is done at trade or position level.

Datatype: "ModificationLevel1Code" on page 506

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

3.4.2.3.3 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes1" on page 447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		447

3.4.2.3.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C20 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- **SupplementaryDataRule**

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

3.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

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

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- **SupplementaryDataRule**

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

4 auth.031.001.01 FinancialInstrumentReportingStatusAdviceV0 1

4.1 MessageDefinition Functionality

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

Outline

The FinancialInstrumentReportingStatusAdviceV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. StatusAdvice

Status advice report.

B. SupplementaryData

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

4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FinInstrmRptgStsAdvc>	[1..1]			
	StatusAdvice <StsAdvc>	[1..*]			89
	MessageReportIdentifier <MsgRptldr>	[0..1]	Text		90
	MessageStatus <MsgSts>	[0..1]			90
	Status <Sts>	[1..1]	CodeSet		91
	ValidationRule <VldtnRule>	[0..*]	±		91
	MessageDate <MsgDt>	[0..1]	Date		92
	Statistics <Sttstcs>	[0..1]			92
	TotalNumberOfRecords <TtlNbOfRcrds>	[1..1]	Text		92
	NumberOfRecordsPerStatus <NbOfRcrdsPerSts>	[1..*]			92
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		93
	DetailedStatus <DtldSts>	[1..1]	CodeSet		93
	RecordStatus <RcrdSts>	[0..*]			93
	OriginalRecordIdentification <OrgnlRcrdld>	[1..1]	Text		93
	Status <Sts>	[1..1]	CodeSet		94
	ValidationRule <VldtnRule>	[0..*]	±		94
	SupplementaryData <SplmtryData>	[0..*]	±	C1	94
	SupplementaryData <SplmtryData>	[0..*]	±	C1	95
	SupplementaryData <SplmtryData>	[0..*]	±	C1	95

4.3 Constraints

C1 SupplementaryDataRule

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

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 StatusAdvice <StsAdvc>

Presence: [1..*]

Definition: Status advice report.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageReportIdentifier <MsgRptldr>	[0..1]	Text		90
	MessageStatus <MsgSts>	[0..1]			90
	Status <Sts>	[1..1]	CodeSet		91
	ValidationRule <VldtnRule>	[0..*]	±		91
	MessageDate <MsgDt>	[0..1]	Date		92
	Statistics <Sttstcs>	[0..1]			92
	TotalNumberOfRecords <TtlNbOfRcrds>	[1..1]	Text		92
	NumberOfRecordsPerStatus <NbOfRcrdsPerSts>	[1..*]			92
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		93
	DetailedStatus <DtldSts>	[1..1]	CodeSet		93
	RecordStatus <RcrdSts>	[0..*]			93
	OriginalRecordIdentification <OrgnlRcrdId>	[1..1]	Text		93
	Status <Sts>	[1..1]	CodeSet		94
	ValidationRule <VldtnRule>	[0..*]	±		94
	SupplementaryData <SplmtryData>	[0..*]	±	C1	94
	SupplementaryData <SplmtryData>	[0..*]	±	C1	95

4.4.1.1 MessageReportIdentifier <MsgRptldr>

Presence: [0..1]

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

Usage:

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

Datatype: "Max140Text" on page 519

4.4.1.2 MessageStatus <MsgSts>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Status <Sts>	[1..1]	CodeSet		91
	ValidationRule <VldtnRule>	[0..*]	±		91
	MessageDate <MsgDt>	[0..1]	Date		92
	Statistics <Sttstcs>	[0..1]			92
	TotalNumberOfRecords <TtlNbOfRcrds>	[1..1]	Text		92
	NumberOfRecordsPerStatus <NbOfRcrdsPerSts>	[1..*]			92
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		93
	DetailedStatus <DtldSts>	[1..1]	CodeSet		93

4.4.1.2.1 Status <Sts>

Presence: [1..1]

Definition: Provides the status for the full message.

Datatype: "ReportingMessageStatus1Code" on page 510

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

4.4.1.2.2 ValidationRule <VldtnRule>

Presence: [0..*]

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

ValidationRule <VldtnRule> contains the following elements (see "GenericValidationRuleIdentification1" on page 448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		449
	Description <Desc>	[0..1]	Text		449
	SchemeName <SchmeNm>	[0..1]	±		449
	Issuer <Issr>	[0..1]	Text		449

4.4.1.2.3 MessageDate <MsgDt>

Presence: [0..1]

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

Datatype: "ISODate" on page 514

4.4.1.2.4 Statistics <Sttstcs>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalNumberOfRecords <TtlNbOfRcrds>	[1..1]	Text		92
	NumberOfRecordsPerStatus <NbOfRcrdsPerSts>	[1..*]			92
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		93
	DetailedStatus <DtldSts>	[1..1]	CodeSet		93

4.4.1.2.4.1 TotalNumberOfRecords <TtlNbOfRcrds>

Presence: [1..1]

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

Datatype: "Max15NumericText" on page 519

4.4.1.2.4.2 NumberOfRecordsPerStatus <NbOfRcrdsPerSts>

Presence: [1..*]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DetailedNumberOfRecords <DtldNbOfRcrds>	[1..1]	Text		93
	DetailedStatus <DtldSts>	[1..1]	CodeSet		93

4.4.1.2.4.2.1 DetailedNumberOfRecords <DtIdNbOfRcrds>*Presence:* [1..1]*Definition:* Number of individual records contained in the message, detailed per status.*Datatype:* "Max15NumericText" on page 519**4.4.1.2.4.2.2 DetailedStatus <DtIdSts>***Presence:* [1..1]*Definition:* Common transaction status for all individual records reported.*Datatype:* "ReportingRecordStatus1Code" on page 511

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

4.4.1.3 RecordStatus <RcrdSts>*Presence:* [0..*]*Definition:* Provides per record status on the report that has been received.**RecordStatus <RcrdSts>** contains the following **StatusReportRecord3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalRecordIdentification <OrgnlRcrdId>	[1..1]	Text		93
	Status <Sts>	[1..1]	CodeSet		94
	ValidationRule <VldtnRule>	[0..*]	±		94
	SupplementaryData <SplmtryData>	[0..*]	±	C1	94

4.4.1.3.1 OriginalRecordIdentification <OrgnlRcrdId>*Presence:* [1..1]*Definition:* Unique and unambiguous technical identification of the original data for which the status is provided.*Datatype:* "Max140Text" on page 519

4.4.1.3.2 Status <Sts>*Presence:* [1..1]*Definition:* Defines status of the reported transaction.*Datatype:* "ReportingRecordStatus1Code" on page 511

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

4.4.1.3.3 ValidationRule <VldtnRule>*Presence:* [0..*]*Definition:* Provides the details of the rule which could not be validated.**ValidationRule <VldtnRule>** contains the following elements (see "GenericValidationRuleIdentification1" on page 448 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		449
	Description <Desc>	[0..1]	Text		449
	SchemeName <SchmeNm>	[0..1]	±		449
	Issuer <Issr>	[0..1]	Text		449

4.4.1.3.4 SupplementaryData <SplmtryData>*Presence:* [0..*]*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.*Impacted by:* C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- **SupplementaryDataRule**

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

4.4.1.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "[SupplementaryDataRule](#)"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- **SupplementaryDataRule**

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

4.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "[SupplementaryDataRule](#)"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- **SupplementaryDataRule**

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

5 auth.090.001.01 DerivativesTradePositionSetReportV01

5.1 MessageDefinition Functionality

The DerivativesTradePositionSetReport message is sent by the trade repositories to the supervisory authority system, to report aggregated exposures between a pair of counterparties that comprise positions sets, collateral position sets, currency positions sets and currency collateral position sets.

Outline

The DerivativesTradePositionSetReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. AggregatedPosition

Representation of exposures between a pair of counterparties that comprise positions sets, collateral position sets, currency positions sets and currency collateral position sets.

B. SupplementaryData

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

5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradPosSetRpt>	[1..1]			
	AggregatedPosition <AggtdPos>	[1..1]			102
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		106
Or}	Report <Rpt>	[1..1]			106
	ReferenceDate <RefDt>	[1..1]	Date		110
	PositionSet <PosSet>	[0..*]			110
	Dimensions <Dmnsns>	[1..1]			112
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		112
	ValueCurrency <ValCcy>	[0..1]	CodeSet	C2	113
	Collateralisation <Collstn>	[0..1]	CodeSet		113
	Portfolio <Prtfl>	[0..1]	Text		114
	ContractType <CtrctTp>	[0..1]	CodeSet		114
	AssetClass <AsstCls>	[0..1]	CodeSet		114
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		115
	FirstLegNotionalCurrency <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	115
	SecondLegNotionalCurrency <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	116
	DeliverableCurrency <DlvrbICcy>	[0..1]	CodeSet	C1	116
	DeliverableCrossCurrency <DlvrbICrossCcy>	[0..1]	CodeSet	C2	116
	MasterAgreement <MstrAgrmt>	[0..1]	±	C6	117
	ClearingStatus <ClrSts>	[0..1]	Indicator		117
	IntraGroup <IntraGrp>	[0..1]	Indicator		117
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		117
	OptionType <OptnTp>	[0..1]	CodeSet		118
	TimeToMaturity <TmToMtrty>	[0..1]	±		118
	IRSType <IRSTp>	[0..1]	Text		118
	Seniority <Snrty>	[0..1]	CodeSet		119
	Tranche <Trch>	[0..1]	Indicator		119
	Commodity <Cmmdty>	[0..1]	Text		119
	Metrics <Mtrcs>	[1..1]			119
	Total <Ttl>	[0..1]			120

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Buyer <Buyr>	[0..1]	±		120
	Seller <Sellr>	[0..1]	±		120
	Clean <Clean>	[0..1]			121
	Buyer <Buyr>	[0..1]	±		121
	Seller <Sellr>	[0..1]	±		121
	CurrencyPositionSet <CcyPosSet>	[0..*]			122
	Dimensions <Dmnsns>	[1..1]			124
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		124
	ValueCurrency <ValCcy>	[0..1]	CodeSet	C2	125
	Collateralisation <Collstn>	[0..1]	CodeSet		125
	Portfolio <Prtfl>	[0..1]	Text		126
	ContractType <CtrctTp>	[0..1]	CodeSet		126
	AssetClass <AsstCls>	[0..1]	CodeSet		126
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		127
	FirstLegNotionalCurrency <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	127
	SecondLegNotionalCurrency <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	128
	DeliverableCurrency <DlvrlCcy>	[0..1]	CodeSet	C1	128
	DeliverableCrossCurrency <DlvrlCrossCcy>	[0..1]	CodeSet	C2	128
	MasterAgreement <MstrAgrmt>	[0..1]	±	C6	129
	ClearingStatus <ClrSts>	[0..1]	Indicator		129
	IntraGroup <IntraGrp>	[0..1]	Indicator		129
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		129
	OptionType <OptnTp>	[0..1]	CodeSet		130
	TimeToMaturity <TmToMtrty>	[0..1]	±		130
	IRSType <IRSTp>	[0..1]	Text		130
	Seniority <Snrty>	[0..1]	CodeSet		131
	Tranche <Trch>	[0..1]	Indicator		131
	Commodity <Cmmdty>	[0..1]	Text		131
	Metrics <Mtrcs>	[1..1]			131
	Total <Ttl>	[0..1]			132
	Buyer <Buyr>	[0..1]	±		132

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Seller <Sellr>	[0..1]	±		132
	Clean <Clean>	[0..1]			133
	Buyer <Buyr>	[0..1]	±		133
	Seller <Sellr>	[0..1]	±		133
	CollateralPositionSet <CollPosSet>	[0..*]			134
	Dimensions <Dmnnsns>	[1..1]			134
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		135
	Collateralisation <Collstn>	[0..1]	CodeSet		135
	Portfolio <Prftl>	[0..1]	Text		136
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	136
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	136
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	137
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	137
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	137
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	138
	Metrics <Mtrcs>	[1..1]			138
	Total <Ttl>	[0..1]			138
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		139
	InitialMargin <InitlMrgn>	[0..1]	±		139
	VariationMargin <VartnMrgn>	[0..1]	±		139
	ExcessCash <XcssCsh>	[0..1]	±		139
	Clean <Clean>	[0..1]			140
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		140
	InitialMargin <InitlMrgn>	[0..1]	±		140
	VariationMargin <VartnMrgn>	[0..1]	±		140
	ExcessCash <XcssCsh>	[0..1]	±		141
	CurrencyCollateralPositionSet <CcyCollPosSet>	[0..*]			141
	Dimensions <Dmnnsns>	[1..1]			142
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		143
	Collateralisation <Collstn>	[0..1]	CodeSet		143
	Portfolio <Prftl>	[0..1]	Text		144

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	144
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	144
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	145
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	145
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	145
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	146
	Metrics <Mtrcs>	[1..1]			146
	Total <Ttl>	[0..1]			146
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		147
	InitialMargin <InitlMrgn>	[0..1]	±		147
	VariationMargin <VartnMrgn>	[0..1]	±		147
	ExcessCash <XcssCsh>	[0..1]	±		147
	Clean <Clean>	[0..1]			148
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		148
	InitialMargin <InitlMrgn>	[0..1]	±		148
	VariationMargin <VartnMrgn>	[0..1]	±		148
	ExcessCash <XcssCsh>	[0..1]	±		149
	SupplementaryData <SplmtryData>	[0..*]	±	C7	149

5.3 Constraints

C1 ActiveCurrency

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

C2 ActiveOrHistoricCurrency

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

C3 AnyBIC

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

C4 Country

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

C5 NumberRule

If Number is negative, then Sign must be present.

C6 OneElementPresentRule

At least one of the 2 elements must be present.

C7 SupplementaryDataRule

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

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 AggregatedPosition <AggtdPos>

Presence: [1..1]

Definition: Representation of exposures between a pair of counterparties that comprise positions sets, collateral position sets, currency positions sets and currency collateral position sets.

AggregatedPosition <AggtdPos> contains one of the following **PositionSetAggregated1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		106
Or}	Report <Rpt>	[1..1]			106
	ReferenceDate <RefDt>	[1..1]	Date		110
	PositionSet <PosSet>	[0..*]			110
	Dimensions <Dmnsns>	[1..1]			112
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		112
	ValueCurrency <ValCcy>	[0..1]	CodeSet	C2	113
	Collateralisation <Collstn>	[0..1]	CodeSet		113
	Portfolio <Prftl>	[0..1]	Text		114
	ContractType <CtrctTp>	[0..1]	CodeSet		114
	AssetClass <AsstCls>	[0..1]	CodeSet		114
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		115
	FirstLegNotionalCurrency <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	115
	SecondLegNotionalCurrency <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	116
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	116
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	116
	MasterAgreement <MstrAgrmt>	[0..1]	±	C6	117
	ClearingStatus <ClrSts>	[0..1]	Indicator		117
	IntraGroup <IntraGrp>	[0..1]	Indicator		117
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		117
	OptionType <OptnTp>	[0..1]	CodeSet		118
	TimeToMaturity <TmToMtrty>	[0..1]	±		118
	IRSType <IRSTp>	[0..1]	Text		118
	Seniority <Snrty>	[0..1]	CodeSet		119
	Tranche <Trch>	[0..1]	Indicator		119
	Commodity <Cmmdty>	[0..1]	Text		119
	Metrics <Mtrcs>	[1..1]			119
	Total <Ttl>	[0..1]			120
	Buyer <Buyr>	[0..1]	±		120
	Seller <Sellr>	[0..1]	±		120

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Clean <Clean>	[0..1]			121
	Buyer <Buyr>	[0..1]	±		121
	Seller <Sellr>	[0..1]	±		121
	CurrencyPositionSet <CcyPosSet>	[0..*]			122
	Dimensions <Dmnsns>	[1..1]			124
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		124
	ValueCurrency <ValCcy>	[0..1]	CodeSet	C2	125
	Collateralisation <Collstn>	[0..1]	CodeSet		125
	Portfolio <Prftl>	[0..1]	Text		126
	ContractType <CtrctTp>	[0..1]	CodeSet		126
	AssetClass <AsstCls>	[0..1]	CodeSet		126
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		127
	FirstLegNotionalCurrency <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	127
	SecondLegNotionalCurrency <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	128
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	128
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	128
	MasterAgreement <MstrAgrmt>	[0..1]	±	C6	129
	ClearingStatus <ClrSts>	[0..1]	Indicator		129
	IntraGroup <IntraGrp>	[0..1]	Indicator		129
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		129
	OptionType <OptnTp>	[0..1]	CodeSet		130
	TimeToMaturity <TmToMtrty>	[0..1]	±		130
	IRSType <IRSTp>	[0..1]	Text		130
	Seniority <Snrtty>	[0..1]	CodeSet		131
	Tranche <Trch>	[0..1]	Indicator		131
	Commodity <Cmmdty>	[0..1]	Text		131
	Metrics <Mtrcs>	[1..1]			131
	Total <Ttl>	[0..1]			132
	Buyer <Buyr>	[0..1]	±		132
	Seller <Sellr>	[0..1]	±		132
	Clean <Clean>	[0..1]			133

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Buyer <Buyr>	[0..1]	±		133
	Seller <Sellr>	[0..1]	±		133
	CollateralPositionSet <CollPosSet>	[0..*]			134
	Dimensions <Dmnsns>	[1..1]			134
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		135
	Collateralisation <Collstn>	[0..1]	CodeSet		135
	Portfolio <Prftl>	[0..1]	Text		136
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	136
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	136
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	137
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	137
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	137
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	138
	Metrics <Mtrcs>	[1..1]			138
	Total <Ttl>	[0..1]			138
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		139
	InitialMargin <InitlMrgn>	[0..1]	±		139
	VariationMargin <VartnMrgn>	[0..1]	±		139
	ExcessCash <XcssCsh>	[0..1]	±		139
	Clean <Clean>	[0..1]			140
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		140
	InitialMargin <InitlMrgn>	[0..1]	±		140
	VariationMargin <VartnMrgn>	[0..1]	±		140
	ExcessCash <XcssCsh>	[0..1]	±		141
	CurrencyCollateralPositionSet <CcyCollPosSet>	[0..*]			141
	Dimensions <Dmnsns>	[1..1]			142
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		143
	Collateralisation <Collstn>	[0..1]	CodeSet		143
	Portfolio <Prftl>	[0..1]	Text		144

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	144
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	144
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	145
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	145
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	145
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	146
	Metrics <Mtrcs>	[1..1]			146
	Total <Ttl>	[0..1]			146
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		147
	InitialMargin <InitlMrgn>	[0..1]	±		147
	VariationMargin <VartnMrgn>	[0..1]	±		147
	ExcessCash <XcssCsh>	[0..1]	±		147
	Clean <Clean>	[0..1]			148
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		148
	InitialMargin <InitlMrgn>	[0..1]	±		148
	VariationMargin <VartnMrgn>	[0..1]	±		148
	ExcessCash <XcssCsh>	[0..1]	±		149

5.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 511

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

5.4.1.2 Report <Rpt>

Presence: [1..1]

Definition: Detailed aggregated position set report between a pair of counterparties.

Report <Rpt> contains the following **PositionSetAggregated3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceDate <RefDt>	[1..1]	Date		110
	PositionSet <PosSet>	[0..*]			110
	Dimensions <Dmnsns>	[1..1]			112
	CounterpartyIdentification <CtrPtyld>	[0..1]	±		112
	ValueCurrency <ValCcy>	[0..1]	CodeSet	C2	113
	Collateralisation <Collstn>	[0..1]	CodeSet		113
	Portfolio <Prtfl>	[0..1]	Text		114
	ContractType <CtrctTp>	[0..1]	CodeSet		114
	AssetClass <AsstClss>	[0..1]	CodeSet		114
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		115
	FirstLegNotionalCurrency <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	115
	SecondLegNotionalCurrency <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	116
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	116
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	116
	MasterAgreement <MstrAgrmt>	[0..1]	±	C6	117
	ClearingStatus <ClrSts>	[0..1]	Indicator		117
	IntraGroup <IntraGrp>	[0..1]	Indicator		117
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		117
	OptionType <OptnTp>	[0..1]	CodeSet		118
	TimeToMaturity <TmToMtrty>	[0..1]	±		118
	IRSType <IRSTp>	[0..1]	Text		118
	Seniority <Snrty>	[0..1]	CodeSet		119
	Tranche <Trch>	[0..1]	Indicator		119
	Commodity <Cmmdty>	[0..1]	Text		119
	Metrics <Mtrcs>	[1..1]			119
	Total <Ttl>	[0..1]			120
	Buyer <Buyr>	[0..1]	±		120
	Seller <Sellr>	[0..1]	±		120
	Clean <Clean>	[0..1]			121
	Buyer <Buyr>	[0..1]	±		121
	Seller <Sellr>	[0..1]	±		121

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrencyPositionSet <CcyPosSet>	[0..*]			122
	Dimensions <Dmnsns>	[1..1]			124
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		124
	ValueCurrency <ValCcy>	[0..1]	CodeSet	C2	125
	Collateralisation <Collstn>	[0..1]	CodeSet		125
	Portfolio <Prtf>	[0..1]	Text		126
	ContractType <CtrctTp>	[0..1]	CodeSet		126
	AssetClass <AsstClss>	[0..1]	CodeSet		126
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		127
	FirstLegNotionalCurrency <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	127
	SecondLegNotionalCurrency <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	128
	DeliverableCurrency <DlvrlCcy>	[0..1]	CodeSet	C1	128
	DeliverableCrossCurrency <DlvrlCrossCcy>	[0..1]	CodeSet	C2	128
	MasterAgreement <MstrAgrmt>	[0..1]	±	C6	129
	ClearingStatus <ClrSts>	[0..1]	Indicator		129
	IntraGroup <IntraGrp>	[0..1]	Indicator		129
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		129
	OptionType <OptnTp>	[0..1]	CodeSet		130
	TimeToMaturity <TmToMtrty>	[0..1]	±		130
	IRSType <IRSTp>	[0..1]	Text		130
	Seniority <Snrty>	[0..1]	CodeSet		131
	Tranche <Trch>	[0..1]	Indicator		131
	Commodity <Cmmdty>	[0..1]	Text		131
	Metrics <Mtrcs>	[1..1]			131
	Total <Ttl>	[0..1]			132
	Buyer <Buyr>	[0..1]	±		132
	Seller <Sellr>	[0..1]	±		132
	Clean <Clean>	[0..1]			133
	Buyer <Buyr>	[0..1]	±		133
	Seller <Sellr>	[0..1]	±		133
	CollateralPositionSet <CollPosSet>	[0..*]			134

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Dimensions <Dmnsns>	[1..1]			134
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		135
	Collateralisation <Collstn>	[0..1]	CodeSet		135
	Portfolio <Prtfl>	[0..1]	Text		136
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	136
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	136
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	137
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	137
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	137
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	138
	Metrics <Mtrcs>	[1..1]			138
	Total <Ttl>	[0..1]			138
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		139
	InitialMargin <InitlMrgn>	[0..1]	±		139
	VariationMargin <VartnMrgn>	[0..1]	±		139
	ExcessCash <XcssCsh>	[0..1]	±		139
	Clean <Clean>	[0..1]			140
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		140
	InitialMargin <InitlMrgn>	[0..1]	±		140
	VariationMargin <VartnMrgn>	[0..1]	±		140
	ExcessCash <XcssCsh>	[0..1]	±		141
	CurrencyCollateralPositionSet <CcyCollPosSet>	[0..*]			141
	Dimensions <Dmnsns>	[1..1]			142
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		143
	Collateralisation <Collstn>	[0..1]	CodeSet		143
	Portfolio <Prtfl>	[0..1]	Text		144
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	144
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	144
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	145

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	145
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	145
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	146
	Metrics <Mtrcs>	[1..1]			146
	Total <Ttl>	[0..1]			146
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		147
	InitialMargin <InitlMrgn>	[0..1]	±		147
	VariationMargin <VartnMrgn>	[0..1]	±		147
	ExcessCash <XcssCsh>	[0..1]	±		147
	Clean <Clean>	[0..1]			148
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		148
	InitialMargin <InitlMrgn>	[0..1]	±		148
	VariationMargin <VartnMrgn>	[0..1]	±		148
	ExcessCash <XcssCsh>	[0..1]	±		149

5.4.1.2.1 ReferenceDate <RefDt>*Presence:* [1..1]*Definition:* Reference date for statistics collection.*Datatype:* "ISODate" on page 514**5.4.1.2.2 PositionSet <PosSet>***Presence:* [0..*]*Definition:* Aggregation of outstanding derivatives with similar dimensions. Numerous positions sets that are produced according to the combination of dimensions used to stratify the derivatives, and different metrics are used to represent the aggregations.

PositionSet <PosSet> contains the following **PositionSet5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Dimensions <Dmnsns>	[1..1]			112
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		112
	ValueCurrency <ValCcy>	[0..1]	CodeSet	C2	113
	Collateralisation <Collstn>	[0..1]	CodeSet		113
	Portfolio <Prtfl>	[0..1]	Text		114
	ContractType <CtrctTp>	[0..1]	CodeSet		114
	AssetClass <AsstCls>	[0..1]	CodeSet		114
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		115
	FirstLegNotionalCurrency <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	115
	SecondLegNotionalCurrency <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	116
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	116
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	116
	MasterAgreement <MstrAgrmt>	[0..1]	±	C6	117
	ClearingStatus <ClrSts>	[0..1]	Indicator		117
	IntraGroup <IntraGrp>	[0..1]	Indicator		117
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		117
	OptionType <OptnTp>	[0..1]	CodeSet		118
	TimeToMaturity <TmToMtrty>	[0..1]	±		118
	IRType <IRSTp>	[0..1]	Text		118
	Seniority <Snrty>	[0..1]	CodeSet		119
	Tranche <Trch>	[0..1]	Indicator		119
	Commodity <Cmmdty>	[0..1]	Text		119
	Metrics <Mtrcs>	[1..1]			119
	Total <Ttl>	[0..1]			120
	Buyer <Buyr>	[0..1]	±		120
	Seller <Sellr>	[0..1]	±		120
	Clean <Clean>	[0..1]			121
	Buyer <Buyr>	[0..1]	±		121
	Seller <Sellr>	[0..1]	±		121

5.4.1.2.2.1 Dimensions <Dmnsns>*Presence:* [1..1]*Definition:* Variables related to derivatives that are used to group derivatives together into positions.**Dimensions <Dmnsns>** contains the following **PositionSetDimensions3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		112
	ValueCurrency <ValCcy>	[0..1]	CodeSet	C2	113
	Collateralisation <Collstn>	[0..1]	CodeSet		113
	Portfolio <Prftl>	[0..1]	Text		114
	ContractType <CtrctTp>	[0..1]	CodeSet		114
	AssetClass <AsstClss>	[0..1]	CodeSet		114
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		115
	FirstLegNotionalCurrency <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	115
	SecondLegNotionalCurrency <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	116
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	116
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	116
	MasterAgreement <MstrAgrmt>	[0..1]	±	C6	117
	ClearingStatus <ClrSts>	[0..1]	Indicator		117
	IntraGroup <IntraGrp>	[0..1]	Indicator		117
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		117
	OptionType <OptnTp>	[0..1]	CodeSet		118
	TimeToMaturity <TmToMtrty>	[0..1]	±		118
	IRSType <IRSTp>	[0..1]	Text		118
	Seniority <Snrty>	[0..1]	CodeSet		119
	Tranche <Trch>	[0..1]	Indicator		119
	Commodity <Cmmdty>	[0..1]	Text		119

5.4.1.2.2.1.1 CounterpartyIdentification <CtrPtyId>*Presence:* [0..1]*Definition:* Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following elements (see "TradeCounterpartyReport9" on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		458
	OtherCounterparty <OthrCtrPty>	[1..1]	±		458
	Broker <Brkr>	[0..1]	±		459
	SubmittingAgent <SubmitgAgt>	[0..1]	±		459
	ClearingMember <ClrMmb>	[0..1]	±		459
	Beneficiary <Bnfcry>	[0..1]	±		459

5.4.1.2.2.1.2 ValueCurrency <ValCcy>

Presence: [0..1]

Definition: Currency used for the valuation of the contract.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 497

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.2.1.3 Collateralisation <Collstn>

Presence: [0..1]

Definition: Type of collateral agreement existing between counterparties.

Datatype: "CollateralisationType1Code" on page 501

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only

CodeName	Name	Definition
		variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

5.4.1.2.2.1.4 Portfolio <Prtfl>*Presence:* [0..1]*Definition:* Identifies the portfolio if collateral is reported on a portfolio basis, as defined by the reporting counterparty.*Datatype:* "Max52Text" on page 521**5.4.1.2.2.1.5 ContractType <CtrctTp>***Presence:* [0..1]*Definition:* Classification according to the contract type.*Datatype:* "FinancialInstrumentContractType2Code" on page 504

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

5.4.1.2.2.1.6 AssetClass <AsstClsx>*Presence:* [0..1]*Definition:* Classification according to the asset class of the contract.*Datatype:* "ProductType4Code" on page 509

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.

CodeName	Name	Definition
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

5.4.1.2.2.1.7 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification of the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following elements (see "SecurityIdentification34Choice" on page 489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		489
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		489
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		490
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		490
Or	Index <Indx>	[1..1]			490
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		490
Or	Name <Nm>	[1..1]	Text		490
Or}	Index <Indx>	[1..1]	CodeSet		491
Or}	IdentificationNotAvailable <IdNotAvl>	[1..1]	CodeSet		493

5.4.1.2.2.1.8 FirstLegNotionalCurrency <FrstLegNtnlCcy>

Presence: [0..1]

Definition: Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

5.4.1.2.2.1.9 SecondLegNotionalCurrency <ScndLegNtnlCcy>

Presence: [0..1]

Definition: Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

5.4.1.2.2.1.10 DeliverableCurrency <DlvrblCcy>

Presence: [0..1]

Definition: Specifies the currency of delivery.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

5.4.1.2.2.1.11 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

Definition: Indicates the cross currency, if different from the currency of delivery.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 497

Constraints

- **ActiveOrHistoricCurrency**

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

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

5.4.1.2.2.1.12 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C6 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement2" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		439
	Version <Vrsn>	[0..1]	Year		439

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

```
Following Must be True
  /Type Must be present
Or    /Version Must be present
```

5.4.1.2.2.1.13 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

5.4.1.2.2.1.14 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

5.4.1.2.2.1.15 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates the quote base for the exchange rate.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 174 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		174
Or}	Proprietary <Prtry>	[1..1]	Text		174

5.4.1.2.2.1.16 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies the type of the option whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

Datatype: "OptionType2Code" on page 508

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

5.4.1.2.2.1.17 TimeToMaturity <TmToMtrty>

Presence: [0..1]

Definition: Difference between a maturity date of a derivative and the reference date, based on a Gregorian calendar.

TimeToMaturity <TmToMtrty> contains one of the following elements (see "TimeToMaturity1Choice" on page 175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Period <Prd>	[1..1]			175
	Start <Start>	[0..1]			176
	Unit <Unit>	[1..1]	CodeSet		176
	Value <Val>	[1..1]	Quantity	C5	176
	End <End>	[0..1]			177
	Unit <Unit>	[1..1]	CodeSet		177
	Value <Val>	[1..1]	Quantity	C5	177
Or}	Special <Spcl>	[1..1]	CodeSet		177

5.4.1.2.2.1.18 IRSType <IRSTp>

Presence: [0..1]

Definition: Groups of IRS (Internal Revenue Service) derivatives with reference to whether leg 1 and leg 2 are fixed or floating.

Datatype: "Max52Text" on page 521

5.4.1.2.2.1.19 Seniority <Snrty>

Presence: [0..1]

Definition: Classification of seniority in case of contract on index or on a single name entity.

Datatype: "DebtInstrumentSeniorityType2Code" on page 503

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

5.4.1.2.2.1.20 Tranche <Trch>

Presence: [0..1]

Definition: Indicates whether the derivative contract is tranced or not.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

5.4.1.2.2.1.21 Commodity <Cmmdty>

Presence: [0..1]

Definition: Details on the commodity asset class type.

Datatype: "Max52Text" on page 521

5.4.1.2.2.2 Metrics <Mtrcs>

Presence: [1..1]

Definition: Variables used to quantify the different calculations.

Metrics <Mtrcs> contains the following **PositionSetMetrics1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Total <Ttl>	[0..1]			120
	Buyer <Buyr>	[0..1]	±		120
	Seller <Sellr>	[0..1]	±		120
	Clean <Clean>	[0..1]			121
	Buyer <Buyr>	[0..1]	±		121
	Seller <Sellr>	[0..1]	±		121

5.4.1.2.2.2.1 Total <Ttl>*Presence:* [0..1]*Definition:* Refers to the total number of trades contained in the position set.**Total <Ttl>** contains the following **PositionSetBuyerAndSeller1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Buyer <Buyr>	[0..1]	±		120
	Seller <Sellr>	[0..1]	±		120

5.4.1.2.2.2.1.1 Buyer <Buyr>*Presence:* [0..1]*Definition:* Refers to the aggregated data for the buyer counterparty.**Buyer <Buyr>** contains the following elements (see "PositionSetTotal1" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		435
	Positive <Postv>	[0..1]			435
	Notional <Ntnl>	[0..1]	Amount	C2	435
	Value <Val>	[0..1]	Amount	C2	435
	Negative <Neg>	[0..1]			436
	Notional <Ntnl>	[0..1]	Amount	C2	436
	Value <Val>	[0..1]	Amount	C2	436

5.4.1.2.2.2.1.2 Seller <Sellr>*Presence:* [0..1]*Definition:* Refers to the aggregated data for the seller counterparty.**Seller <Sellr>** contains the following elements (see "PositionSetTotal1" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		435
	Positive <Postv>	[0..1]			435
	Notional <Ntnl>	[0..1]	Amount	C2	435
	Value <Val>	[0..1]	Amount	C2	435
	Negative <Neg>	[0..1]			436
	Notional <Ntnl>	[0..1]	Amount	C2	436
	Value <Val>	[0..1]	Amount	C2	436

5.4.1.2.2.2.2 Clean <Clean>*Presence:* [0..1]*Definition:* Refers to the aggregated number of trades contained in the position set.**Clean <Clean>** contains the following **PositionSetBuyerAndSeller1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Buyer <Buyr>	[0..1]	±		121
	Seller <Sellr>	[0..1]	±		121

5.4.1.2.2.2.2.1 Buyer <Buyr>*Presence:* [0..1]*Definition:* Refers to the aggregated data for the buyer counterparty.**Buyer <Buyr>** contains the following elements (see "PositionSetTotal1" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		435
	Positive <Postv>	[0..1]			435
	Notional <Ntnl>	[0..1]	Amount	C2	435
	Value <Val>	[0..1]	Amount	C2	435
	Negative <Neg>	[0..1]			436
	Notional <Ntnl>	[0..1]	Amount	C2	436
	Value <Val>	[0..1]	Amount	C2	436

5.4.1.2.2.2.2.2 Seller <Sellr>*Presence:* [0..1]*Definition:* Refers to the aggregated data for the seller counterparty.**Seller <Sellr>** contains the following elements (see "PositionSetTotal1" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		435
	Positive <Postv>	[0..1]			435
	Notional <Ntnl>	[0..1]	Amount	C2	435
	Value <Val>	[0..1]	Amount	C2	435
	Negative <Neg>	[0..1]			436
	Notional <Ntnl>	[0..1]	Amount	C2	436
	Value <Val>	[0..1]	Amount	C2	436

5.4.1.2.3 CurrencyPositionSet <CcyPosSet>

Presence: [0..*]

Definition: Aggregation of outstanding derivatives according to the currency of the position, for use by central banks issuing specific currencies.

CurrencyPositionSet <CcyPosSet> contains the following **PositionSet5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Dimensions <Dmnsns>	[1..1]			124
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		124
	ValueCurrency <ValCcy>	[0..1]	CodeSet	C2	125
	Collateralisation <Collstn>	[0..1]	CodeSet		125
	Portfolio <Prtfl>	[0..1]	Text		126
	ContractType <CtrctTp>	[0..1]	CodeSet		126
	AssetClass <AsstCls>	[0..1]	CodeSet		126
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		127
	FirstLegNotionalCurrency <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	127
	SecondLegNotionalCurrency <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	128
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	128
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	128
	MasterAgreement <MstrAgrmt>	[0..1]	±	C6	129
	ClearingStatus <ClrSts>	[0..1]	Indicator		129
	IntraGroup <IntraGrp>	[0..1]	Indicator		129
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		129
	OptionType <OptnTp>	[0..1]	CodeSet		130
	TimeToMaturity <TmToMtrty>	[0..1]	±		130
	IRType <IRStp>	[0..1]	Text		130
	Seniority <Snrty>	[0..1]	CodeSet		131
	Tranche <Trch>	[0..1]	Indicator		131
	Commodity <Cmmdty>	[0..1]	Text		131
	Metrics <Mtrcs>	[1..1]			131
	Total <Ttl>	[0..1]			132
	Buyer <Buyr>	[0..1]	±		132
	Seller <Sellr>	[0..1]	±		132
	Clean <Clean>	[0..1]			133
	Buyer <Buyr>	[0..1]	±		133
	Seller <Sellr>	[0..1]	±		133

5.4.1.2.3.1 Dimensions <Dmnsns>*Presence:* [1..1]*Definition:* Variables related to derivatives that are used to group derivatives together into positions.**Dimensions <Dmnsns>** contains the following **PositionSetDimensions3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		124
	ValueCurrency <ValCcy>	[0..1]	CodeSet	C2	125
	Collateralisation <Collstn>	[0..1]	CodeSet		125
	Portfolio <Prftl>	[0..1]	Text		126
	ContractType <CtrctTp>	[0..1]	CodeSet		126
	AssetClass <AsstClss>	[0..1]	CodeSet		126
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		127
	FirstLegNotionalCurrency <FrstLegNtnlCcy>	[0..1]	CodeSet	C1	127
	SecondLegNotionalCurrency <ScndLegNtnlCcy>	[0..1]	CodeSet	C1	128
	DeliverableCurrency <DlvrlCcy>	[0..1]	CodeSet	C1	128
	DeliverableCrossCurrency <DlvrlCrossCcy>	[0..1]	CodeSet	C2	128
	MasterAgreement <MstrAgrmt>	[0..1]	±	C6	129
	ClearingStatus <ClrSts>	[0..1]	Indicator		129
	IntraGroup <IntraGrp>	[0..1]	Indicator		129
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		129
	OptionType <OptnTp>	[0..1]	CodeSet		130
	TimeToMaturity <TmToMtrty>	[0..1]	±		130
	IRSType <IRSTp>	[0..1]	Text		130
	Seniority <Snrty>	[0..1]	CodeSet		131
	Tranche <Trch>	[0..1]	Indicator		131
	Commodity <Cmmdty>	[0..1]	Text		131

5.4.1.2.3.1.1 CounterpartyIdentification <CtrPtyId>*Presence:* [0..1]*Definition:* Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following elements (see "TradeCounterpartyReport9" on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		458
	OtherCounterparty <OthrCtrPty>	[1..1]	±		458
	Broker <Brkr>	[0..1]	±		459
	SubmittingAgent <SubmitgAgt>	[0..1]	±		459
	ClearingMember <ClrMmb>	[0..1]	±		459
	Beneficiary <Bnfcry>	[0..1]	±		459

5.4.1.2.3.1.2 ValueCurrency <ValCcy>

Presence: [0..1]

Definition: Currency used for the valuation of the contract.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 497

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.3.1.3 Collateralisation <Collstn>

Presence: [0..1]

Definition: Type of collateral agreement existing between counterparties.

Datatype: "CollateralisationType1Code" on page 501

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only

CodeName	Name	Definition
		variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

5.4.1.2.3.1.4 Portfolio <Prftl>*Presence:* [0..1]*Definition:* Identifies the portfolio if collateral is reported on a portfolio basis, as defined by the reporting counterparty.*Datatype:* "Max52Text" on page 521**5.4.1.2.3.1.5 ContractType <CtrctTp>***Presence:* [0..1]*Definition:* Classification according to the contract type.*Datatype:* "FinancialInstrumentContractType2Code" on page 504

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

5.4.1.2.3.1.6 AssetClass <AsstClsx>*Presence:* [0..1]*Definition:* Classification according to the asset class of the contract.*Datatype:* "ProductType4Code" on page 509

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.

CodeName	Name	Definition
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

5.4.1.2.3.1.7 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification of the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following elements (see "SecurityIdentification34Choice" on page 489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		489
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		489
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		490
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		490
Or	Index <Indx>	[1..1]			490
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		490
Or	Name <Nm>	[1..1]	Text		490
Or}	Index <Indx>	[1..1]	CodeSet		491
Or}	IdentificationNotAvailable <IdNotAvl>	[1..1]	CodeSet		493

5.4.1.2.3.1.8 FirstLegNotionalCurrency <FrstLegNtnlCcy>

Presence: [0..1]

Definition: Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

5.4.1.2.3.1.9 SecondLegNotionalCurrency <ScndLegNtnlCcy>

Presence: [0..1]

Definition: Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

5.4.1.2.3.1.10 DeliverableCurrency <DlvrblCcy>

Presence: [0..1]

Definition: Specifies the currency of delivery.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

5.4.1.2.3.1.11 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

Definition: Indicates the cross currency, if different from the currency of delivery.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 497

Constraints

- **ActiveOrHistoricCurrency**

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

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

5.4.1.2.3.1.12 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C6 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement2" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		439
	Version <Vrsn>	[0..1]	Year		439

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

```
Following Must be True
  /Type Must be present
Or    /Version Must be present
```

5.4.1.2.3.1.13 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

5.4.1.2.3.1.14 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

5.4.1.2.3.1.15 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates the quote base for the exchange rate.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 174 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		174
Or}	Proprietary <Prtry>	[1..1]	Text		174

5.4.1.2.3.1.16 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies the type of the option whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

Datatype: "OptionType2Code" on page 508

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

5.4.1.2.3.1.17 TimeToMaturity <TmToMtrty>

Presence: [0..1]

Definition: Difference between a maturity date of a derivative and the reference date, based on a Gregorian calendar.

TimeToMaturity <TmToMtrty> contains one of the following elements (see "TimeToMaturity1Choice" on page 175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Period <Prd>	[1..1]			175
	Start <Start>	[0..1]			176
	Unit <Unit>	[1..1]	CodeSet		176
	Value <Val>	[1..1]	Quantity	C5	176
	End <End>	[0..1]			177
	Unit <Unit>	[1..1]	CodeSet		177
	Value <Val>	[1..1]	Quantity	C5	177
Or}	Special <Spcl>	[1..1]	CodeSet		177

5.4.1.2.3.1.18 IRSType <IRSTp>

Presence: [0..1]

Definition: Groups of IRS (Internal Revenue Service) derivatives with reference to whether leg 1 and leg 2 are fixed or floating.

Datatype: "Max52Text" on page 521

5.4.1.2.3.1.19 Seniority <Snrty>

Presence: [0..1]

Definition: Classification of seniority in case of contract on index or on a single name entity.

Datatype: "DebtInstrumentSeniorityType2Code" on page 503

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

5.4.1.2.3.1.20 Tranche <Trch>

Presence: [0..1]

Definition: Indicates whether the derivative contract is tranced or not.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

5.4.1.2.3.1.21 Commodity <Cmmdty>

Presence: [0..1]

Definition: Details on the commodity asset class type.

Datatype: "Max52Text" on page 521

5.4.1.2.3.2 Metrics <Mtrcs>

Presence: [1..1]

Definition: Variables used to quantify the different calculations.

Metrics <Mtrcs> contains the following **PositionSetMetrics1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Total <Ttl>	[0..1]			132
	Buyer <Buyr>	[0..1]	±		132
	Seller <Sellr>	[0..1]	±		132
	Clean <Clean>	[0..1]			133
	Buyer <Buyr>	[0..1]	±		133
	Seller <Sellr>	[0..1]	±		133

5.4.1.2.3.2.1 Total <Ttl>*Presence:* [0..1]*Definition:* Refers to the total number of trades contained in the position set.**Total <Ttl>** contains the following **PositionSetBuyerAndSeller1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Buyer <Buyr>	[0..1]	±		132
	Seller <Sellr>	[0..1]	±		132

5.4.1.2.3.2.1.1 Buyer <Buyr>*Presence:* [0..1]*Definition:* Refers to the aggregated data for the buyer counterparty.**Buyer <Buyr>** contains the following elements (see "PositionSetTotal1" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		435
	Positive <Postv>	[0..1]			435
	Notional <Ntnl>	[0..1]	Amount	C2	435
	Value <Val>	[0..1]	Amount	C2	435
	Negative <Neg>	[0..1]			436
	Notional <Ntnl>	[0..1]	Amount	C2	436
	Value <Val>	[0..1]	Amount	C2	436

5.4.1.2.3.2.1.2 Seller <Sellr>*Presence:* [0..1]*Definition:* Refers to the aggregated data for the seller counterparty.**Seller <Sellr>** contains the following elements (see "PositionSetTotal1" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		435
	Positive <Postv>	[0..1]			435
	Notional <Ntnl>	[0..1]	Amount	C2	435
	Value <Val>	[0..1]	Amount	C2	435
	Negative <Neg>	[0..1]			436
	Notional <Ntnl>	[0..1]	Amount	C2	436
	Value <Val>	[0..1]	Amount	C2	436

5.4.1.2.3.2.2 Clean <Clean>*Presence:* [0..1]*Definition:* Refers to the aggregated number of trades contained in the position set.**Clean <Clean>** contains the following **PositionSetBuyerAndSeller1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Buyer <Buyr>	[0..1]	±		133
	Seller <Sellr>	[0..1]	±		133

5.4.1.2.3.2.2.1 Buyer <Buyr>*Presence:* [0..1]*Definition:* Refers to the aggregated data for the buyer counterparty.**Buyer <Buyr>** contains the following elements (see "PositionSetTotal1" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		435
	Positive <Postv>	[0..1]			435
	Notional <Ntnl>	[0..1]	Amount	C2	435
	Value <Val>	[0..1]	Amount	C2	435
	Negative <Neg>	[0..1]			436
	Notional <Ntnl>	[0..1]	Amount	C2	436
	Value <Val>	[0..1]	Amount	C2	436

5.4.1.2.3.2.2.2 Seller <Sellr>*Presence:* [0..1]*Definition:* Refers to the aggregated data for the seller counterparty.**Seller <Sellr>** contains the following elements (see "PositionSetTotal1" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		435
	Positive <Postv>	[0..1]			435
	Notional <Ntnl>	[0..1]	Amount	C2	435
	Value <Val>	[0..1]	Amount	C2	435
	Negative <Neg>	[0..1]			436
	Notional <Ntnl>	[0..1]	Amount	C2	436
	Value <Val>	[0..1]	Amount	C2	436

5.4.1.2.4 CollateralPositionSet <CollPosSet>*Presence:* [0..*]*Definition:* Aggregation of collateral for derivative positions using collateral fields as metrics.**CollateralPositionSet <CollPosSet>** contains the following **PositionSet4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Dimensions <Dmnsns>	[1..1]			134
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		135
	Collateralisation <Collstn>	[0..1]	CodeSet		135
	Portfolio <Prtfl>	[0..1]	Text		136
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	136
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	136
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	137
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	137
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	137
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	138
	Metrics <Mtrcs>	[1..1]			138
	Total <Ttl>	[0..1]			138
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		139
	InitialMargin <InitlMrgn>	[0..1]	±		139
	VariationMargin <VartnMrgn>	[0..1]	±		139
	ExcessCash <XcssCsh>	[0..1]	±		139
	Clean <Clean>	[0..1]			140
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		140
	InitialMargin <InitlMrgn>	[0..1]	±		140
	VariationMargin <VartnMrgn>	[0..1]	±		140
	ExcessCash <XcssCsh>	[0..1]	±		141

5.4.1.2.4.1 Dimensions <Dmnsns>*Presence:* [1..1]*Definition:* Variables related to derivatives that are used to group derivatives together into positions.

Dimensions <Dmnsns> contains the following **PositionSetCollateralDimensions2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		135
	Collateralisation <Collstn>	[0..1]	CodeSet		135
	Portfolio <Prftl>	[0..1]	Text		136
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	136
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	136
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	137
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	137
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	137
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	138

5.4.1.2.4.1.1 CounterpartyIdentification <CtrPtyId>

Presence: [0..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following elements (see "TradeCounterpartyReport9" on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		458
	OtherCounterparty <OthrCtrPty>	[1..1]	±		458
	Broker <Brkr>	[0..1]	±		459
	SubmittingAgent <SubmitgAgt>	[0..1]	±		459
	ClearingMember <ClrMmb>	[0..1]	±		459
	Beneficiary <Bnfcry>	[0..1]	±		459

5.4.1.2.4.1.2 Collateralisation <Collstn>

Presence: [0..1]

Definition: Information indicating the type of collateral agreement existing between counterparties.

Datatype: "CollateralisationType1Code" on page 501

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.

CodeName	Name	Definition
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

5.4.1.2.4.1.3 Portfolio <Prftl>*Presence:* [0..1]*Definition:* A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.*Datatype:* "Max52Text" on page 521**5.4.1.2.4.1.4 InitialMarginPostedCurrency <InitlMrgnPstdCcy>***Presence:* [0..1]*Definition:* Currency of the initial margin posted by the reporting counterparty to the other counterparty.*Impacted by:* C2 "ActiveOrHistoricCurrency"*Datatype:* "ActiveOrHistoricCurrencyCode" on page 497**Constraints**

- **ActiveOrHistoricCurrency**

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

5.4.1.2.4.1.5 VariationMarginPostedCurrency <VartnMrgnPstdCcy>*Presence:* [0..1]*Definition:* Currency of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.*Impacted by:* C2 "ActiveOrHistoricCurrency"*Datatype:* "ActiveOrHistoricCurrencyCode" on page 497

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.4.1.6 InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>

Presence: [0..1]

Definition: Currency of the initial margin received by the reporting counterparty from the other counterparty.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 497

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.4.1.7 VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>

Presence: [0..1]

Definition: Currency of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 497

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.4.1.8 ExcessCollateralPostedCurrency <XcssCollPstdCcy>

Presence: [0..1]

Definition: Currency of collateral posted in excess of the required collateral.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 497

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.4.1.9 ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>

Presence: [0..1]

Definition: Currency of collateral received in excess of the required collateral.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 497

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.4.2 Metrics <Mtrcs>

Presence: [1..1]

Definition: Variables used to quantify the different calculations.

Metrics <Mtrcs> contains the following **PositionSetCollateralMetrics1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Total <Ttl>	[0..1]			138
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		139
	InitialMargin <InitlMrgn>	[0..1]	±		139
	VariationMargin <VartnMrgn>	[0..1]	±		139
	ExcessCash <XcssCsh>	[0..1]	±		139
	Clean <Clean>	[0..1]			140
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		140
	InitialMargin <InitlMrgn>	[0..1]	±		140
	VariationMargin <VartnMrgn>	[0..1]	±		140
	ExcessCash <XcssCsh>	[0..1]	±		141

5.4.1.2.4.2.1 Total <Ttl>

Presence: [0..1]

Definition: Total values by the reporting counterparty to the other counterparty.

Usage: Where the value is on a portfolio basis, this field should include the overall value posted for the portfolio.

Total <Ttl> contains the following **PositionSetCollateralTotal1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		139
	InitialMargin <InitlMrgn>	[0..1]	±		139
	VariationMargin <VartnMrgn>	[0..1]	±		139
	ExcessCash <XcssCsh>	[0..1]	±		139

5.4.1.2.4.2.1.1 NumberOfReports <NbOfRpts>

Presence: [0..1]

Definition: Refers to the number of reports used for calculating the position set.

Datatype: "Max20PositiveNumber" on page 517

5.4.1.2.4.2.1.2 InitialMargin <InitlMrgn>

Presence: [0..1]

Definition: Values of the initial margin for the portfolio.

InitialMargin <InitlMrgn> contains the following elements (see "PositionSetPostedAndReceived1" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	434
	Received <Rcvd>	[0..1]	Amount	C2	434

5.4.1.2.4.2.1.3 VariationMargin <VartnMrgn>

Presence: [0..1]

Definition: Values of the variation margin for the portfolio.

VariationMargin <VartnMrgn> contains the following elements (see "PositionSetPostedAndReceived1" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	434
	Received <Rcvd>	[0..1]	Amount	C2	434

5.4.1.2.4.2.1.4 ExcessCash <XcssCsh>

Presence: [0..1]

Definition: Values of the excess cash for the portfolio.

ExcessCash <XcssCsh> contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	434
	Received <Rcvd>	[0..1]	Amount	C2	434

5.4.1.2.4.2.2 Clean <Clean>

Presence: [0..1]

Definition: Clean values by the reporting counterparty to the other counterparty with outliers removed.

Usage: Where the value is on a portfolio basis, this field should include the overall value posted for the portfolio.

Clean <Clean> contains the following **PositionSetCollateralTotal1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		140
	InitialMargin <InitlMrgn>	[0..1]	±		140
	VariationMargin <VartnMrgn>	[0..1]	±		140
	ExcessCash <XcssCsh>	[0..1]	±		141

5.4.1.2.4.2.2.1 NumberOfReports <NbOfRpts>

Presence: [0..1]

Definition: Refers to the number of reports used for calculating the position set.

Datatype: "[Max20PositiveNumber](#)" on page 517

5.4.1.2.4.2.2.2 InitialMargin <InitlMrgn>

Presence: [0..1]

Definition: Values of the initial margin for the portfolio.

InitialMargin <InitlMrgn> contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	434
	Received <Rcvd>	[0..1]	Amount	C2	434

5.4.1.2.4.2.2.3 VariationMargin <VartnMrgn>

Presence: [0..1]

Definition: Values of the variation margin for the portfolio.

VariationMargin <VartnMrgn> contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	434
	Received <Rcvd>	[0..1]	Amount	C2	434

5.4.1.2.4.2.2.4 ExcessCash <XcssCsh>

Presence: [0..1]

Definition: Values of the excess cash for the portfolio.

ExcessCash <XcssCsh> contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	434
	Received <Rcvd>	[0..1]	Amount	C2	434

5.4.1.2.5 CurrencyCollateralPositionSet <CcyCollPosSet>

Presence: [0..*]

Definition: Aggregation of collateral with similar dimensions that relate to the currency position sets, with relevant collateral related metrics.

CurrencyCollateralPositionSet <CcyCollPosSet> contains the following **PositionSet4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Dimensions <Dmnsns>	[1..1]			142
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		143
	Collateralisation <Collstn>	[0..1]	CodeSet		143
	Portfolio <Prtfl>	[0..1]	Text		144
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	144
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	144
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	145
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	145
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	145
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	146
	Metrics <Mtrcs>	[1..1]			146
	Total <Ttl>	[0..1]			146
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		147
	InitialMargin <InitlMrgn>	[0..1]	±		147
	VariationMargin <VartnMrgn>	[0..1]	±		147
	ExcessCash <XcssCsh>	[0..1]	±		147
	Clean <Clean>	[0..1]			148
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		148
	InitialMargin <InitlMrgn>	[0..1]	±		148
	VariationMargin <VartnMrgn>	[0..1]	±		148
	ExcessCash <XcssCsh>	[0..1]	±		149

5.4.1.2.5.1 Dimensions <Dmnsns>

Presence: [1..1]

Definition: Variables related to derivatives that are used to group derivatives together into positions.

Dimensions <Dmnsns> contains the following **PositionSetCollateralDimensions2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <CtrPtyId>	[0..1]	±		143
	Collateralisation <Collstn>	[0..1]	CodeSet		143
	Portfolio <Prftl>	[0..1]	Text		144
	InitialMarginPostedCurrency <InitlMrgnPstdCcy>	[0..1]	CodeSet	C2	144
	VariationMarginPostedCurrency <VartnMrgnPstdCcy>	[0..1]	CodeSet	C2	144
	InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>	[0..1]	CodeSet	C2	145
	VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>	[0..1]	CodeSet	C2	145
	ExcessCollateralPostedCurrency <XcssCollPstdCcy>	[0..1]	CodeSet	C2	145
	ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>	[0..1]	CodeSet	C2	146

5.4.1.2.5.1.1 CounterpartyIdentification <CtrPtyId>

Presence: [0..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following elements (see "TradeCounterpartyReport9" on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		458
	OtherCounterparty <OthrCtrPty>	[1..1]	±		458
	Broker <Brkr>	[0..1]	±		459
	SubmittingAgent <SubmitgAgt>	[0..1]	±		459
	ClearingMember <ClrMmb>	[0..1]	±		459
	Beneficiary <Bnfcr>	[0..1]	±		459

5.4.1.2.5.1.2 Collateralisation <Collstn>

Presence: [0..1]

Definition: Information indicating the type of collateral agreement existing between counterparties.

Datatype: "CollateralisationType1Code" on page 501

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.

CodeName	Name	Definition
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

5.4.1.2.5.1.3 Portfolio <Prftl>*Presence:* [0..1]*Definition:* A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.*Datatype:* "Max52Text" on page 521**5.4.1.2.5.1.4 InitialMarginPostedCurrency <InitlMrgnPstdCcy>***Presence:* [0..1]*Definition:* Currency of the initial margin posted by the reporting counterparty to the other counterparty.*Impacted by:* C2 "ActiveOrHistoricCurrency"*Datatype:* "ActiveOrHistoricCurrencyCode" on page 497**Constraints**

- **ActiveOrHistoricCurrency**

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

5.4.1.2.5.1.5 VariationMarginPostedCurrency <VartnMrgnPstdCcy>*Presence:* [0..1]*Definition:* Currency of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.*Impacted by:* C2 "ActiveOrHistoricCurrency"*Datatype:* "ActiveOrHistoricCurrencyCode" on page 497

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.5.1.6 InitialMarginReceivedCurrency <InitlMrgnRcvdCcy>

Presence: [0..1]

Definition: Currency of the initial margin received by the reporting counterparty from the other counterparty.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 497

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.5.1.7 VariationMarginReceivedCurrency <VartnMrgnRcvdCcy>

Presence: [0..1]

Definition: Currency of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 497

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.5.1.8 ExcessCollateralPostedCurrency <XcssCollPstdCcy>

Presence: [0..1]

Definition: Currency of collateral posted in excess of the required collateral.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 497

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.5.1.9 ExcessCollateralReceivedCurrency <XcssCollRcvdCcy>

Presence: [0..1]

Definition: Currency of collateral received in excess of the required collateral.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 497

Constraints

- **ActiveOrHistoricCurrency**

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

5.4.1.2.5.2 Metrics <Mtrcs>

Presence: [1..1]

Definition: Variables used to quantify the different calculations.

Metrics <Mtrcs> contains the following **PositionSetCollateralMetrics1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Total <Ttl>	[0..1]			146
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		147
	InitialMargin <InitlMrgn>	[0..1]	±		147
	VariationMargin <VartnMrgn>	[0..1]	±		147
	ExcessCash <XcssCsh>	[0..1]	±		147
	Clean <Clean>	[0..1]			148
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		148
	InitialMargin <InitlMrgn>	[0..1]	±		148
	VariationMargin <VartnMrgn>	[0..1]	±		148
	ExcessCash <XcssCsh>	[0..1]	±		149

5.4.1.2.5.2.1 Total <Ttl>

Presence: [0..1]

Definition: Total values by the reporting counterparty to the other counterparty.

Usage: Where the value is on a portfolio basis, this field should include the overall value posted for the portfolio.

Total <Ttl> contains the following **PositionSetCollateralTotal1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		147
	InitialMargin <InitlMrgn>	[0..1]	±		147
	VariationMargin <VartnMrgn>	[0..1]	±		147
	ExcessCash <XcssCsh>	[0..1]	±		147

5.4.1.2.5.2.1.1 NumberOfReports <NbOfRpts>

Presence: [0..1]

Definition: Refers to the number of reports used for calculating the position set.

Datatype: "Max20PositiveNumber" on page 517

5.4.1.2.5.2.1.2 InitialMargin <InitlMrgn>

Presence: [0..1]

Definition: Values of the initial margin for the portfolio.

InitialMargin <InitlMrgn> contains the following elements (see "PositionSetPostedAndReceived1" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	434
	Received <Rcvd>	[0..1]	Amount	C2	434

5.4.1.2.5.2.1.3 VariationMargin <VartnMrgn>

Presence: [0..1]

Definition: Values of the variation margin for the portfolio.

VariationMargin <VartnMrgn> contains the following elements (see "PositionSetPostedAndReceived1" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	434
	Received <Rcvd>	[0..1]	Amount	C2	434

5.4.1.2.5.2.1.4 ExcessCash <XcssCsh>

Presence: [0..1]

Definition: Values of the excess cash for the portfolio.

ExcessCash <XcssCsh> contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	434
	Received <Rcvd>	[0..1]	Amount	C2	434

5.4.1.2.5.2.2 Clean <Clean>

Presence: [0..1]

Definition: Clean values by the reporting counterparty to the other counterparty with outliers removed.

Usage: Where the value is on a portfolio basis, this field should include the overall value posted for the portfolio.

Clean <Clean> contains the following **PositionSetCollateralTotal1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfReports <NbOfRpts>	[0..1]	Quantity		148
	InitialMargin <InitlMrgn>	[0..1]	±		148
	VariationMargin <VartnMrgn>	[0..1]	±		148
	ExcessCash <XcssCsh>	[0..1]	±		149

5.4.1.2.5.2.2.1 NumberOfReports <NbOfRpts>

Presence: [0..1]

Definition: Refers to the number of reports used for calculating the position set.

Datatype: "[Max20PositiveNumber](#)" on page 517

5.4.1.2.5.2.2.2 InitialMargin <InitlMrgn>

Presence: [0..1]

Definition: Values of the initial margin for the portfolio.

InitialMargin <InitlMrgn> contains the following elements (see "[PositionSetPostedAndReceived1](#)" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	434
	Received <Rcvd>	[0..1]	Amount	C2	434

5.4.1.2.5.2.2.3 VariationMargin <VartnMrgn>

Presence: [0..1]

Definition: Values of the variation margin for the portfolio.

VariationMargin <VartnMrgn> contains the following elements (see "PositionSetPostedAndReceived1" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	434
	Received <Rcvd>	[0..1]	Amount	C2	434

5.4.1.2.5.2.2.4 ExcessCash <XcssCsh>

Presence: [0..1]

Definition: Values of the excess cash for the portfolio.

ExcessCash <XcssCsh> contains the following elements (see "PositionSetPostedAndReceived1" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	434
	Received <Rcvd>	[0..1]	Amount	C2	434

5.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C7 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- SupplementaryDataRule**

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

6 auth.091.001.01 DerivativesTradeReconciliationStatisticalRep ortV01

6.1 MessageDefinition Functionality

The DerivativesTradeReportReconciliationStatisticalReport message is sent by the trade repositories to the supervisory authority system, to report cumulative information within the reference period for the reconciliation status of the reported and outstanding derivatives.

Outline

The DerivativesTradeReconciliationStatisticalReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. StatisticsPerCounterparty

Detailed information on statistics per combination of counterparties.

B. SupplementaryData

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

6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradRcncltnSttstclRpt>	[1..1]			
	StatisticsPerCounterparty <SttstcsPerCtrPty>	[1..1]			152
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		152
Or}	Report <Rpt>	[1..*]			152
	ReferenceDate <RefDt>	[1..1]	Date		153
	CounterpartyIdentification <CtrPtyId>	[1..1]	±		153
	ReconciliationStatistics <RcncltnSttstcs>	[1..1]			153
	OTC <OTC>	[1..1]			154
	AllDerivatives <AllDerivs>	[1..1]	±		154
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		155
	ETD <ETD>	[1..1]			155
	AllDerivatives <AllDerivs>	[1..1]	±		155
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		156
	CompetentAuthority <CmptntAuthrty>	[0..*]			156
	Identification <Id>	[1..1]	Text		157
	OnboardingStatus <OnbrdgSts>	[1..1]	Indicator		157
	SupplementaryData <SplmtryData>	[0..*]	±	C3	157

6.3 Constraints

C1 AnyBIC

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

C2 Country

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

C3 SupplementaryDataRule

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

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 StatisticsPerCounterparty <SttstcsPerCtrPty>

Presence: [1..1]

Definition: Detailed information on statistics per combination of counterparties.

StatisticsPerCounterparty <SttstcsPerCtrPty> contains one of the following **StatisticsPerCounterparty1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		152
Or}	Report <Rpt>	[1..*]			152
	ReferenceDate <RefDt>	[1..1]	Date		153
	CounterpartyIdentification <CtrPtyId>	[1..1]	±		153
	ReconciliationStatistics <RcncltnSttstcs>	[1..1]			153
	OTC <OTC>	[1..1]			154
	AllDerivatives <AllDerivs>	[1..1]	±		154
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		155
	ETD <ETD>	[1..1]			155
	AllDerivatives <AllDerivs>	[1..1]	±		155
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		156
	CompetentAuthority <CmptntAuthrty>	[0..*]			156
	Identification <Id>	[1..1]	Text		157
	OnboardingStatus <OnbrdgSts>	[1..1]	Indicator		157

6.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 511

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

6.4.1.2 Report <Rpt>

Presence: [1..*]

Definition: Detailed statistics per counterparty.

Report <Rpt> contains the following **DetailedStatisticsPerCounterparty5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceDate <RefDt>	[1..1]	Date		153
	CounterpartyIdentification <CtrPtyId>	[1..1]	±		153
	ReconciliationStatistics <RcncltnSttstcs>	[1..1]			153
	OTC <OTC>	[1..1]			154
	AllDerivatives <AllDerivs>	[1..1]	±		154
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		155
	ETD <ETD>	[1..1]			155
	AllDerivatives <AllDerivs>	[1..1]	±		155
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		156
	CompetentAuthority <CmptntAuthrty>	[0..*]			156
	Identification <Id>	[1..1]	Text		157
	OnboardingStatus <OnbrdgSts>	[1..1]	Indicator		157

6.4.1.2.1 ReferenceDate <RefDt>

Presence: [1..1]

Definition: Reference date for statistics collection.

Datatype: "ISODate" on page 514

6.4.1.2.2 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following elements (see "TradeCounterpartyReport9" on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		458
	OtherCounterparty <OthrCtrPty>	[1..1]	±		458
	Broker <Brkr>	[0..1]	±		459
	SubmittingAgent <SubmitgAgt>	[0..1]	±		459
	ClearingMember <ClrMmb>	[0..1]	±		459
	Beneficiary <Bnfcry>	[0..1]	±		459

6.4.1.2.3 ReconciliationStatistics <RcncltnSttstcs>

Presence: [1..1]

Definition: Detailed information on derivatives submitted for reconciliation.

ReconciliationStatistics <RcncltnSttstcs> contains the following **ReconciliationStatisticsPerDerivativeContractGroup3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OTC <OTC>	[1..1]			154
	AllDerivatives <AllDerivs>	[1..1]	±		154
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		155
	ETD <ETD>	[1..1]			155
	AllDerivatives <AllDerivs>	[1..1]	±		155
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		156

6.4.1.2.3.1 OTC <OTC>

Presence: [1..1]

Definition: Detailed statistics on privately traded over-the-counter derivatives.

OTC <OTC> contains the following **ReconciliationStatisticsPerDerivativeType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AllDerivatives <AllDerivs>	[1..1]	±		154
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		155

6.4.1.2.3.1.1 AllDerivatives <AllDerivs>

Presence: [1..1]

Definition: Detailed statistics on reconciliation for all derivatives.

AllDerivatives <AllDerivs> contains the following elements (see "[DetailedReconciliationStatistics2](#)" on page 186 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalAccepted <TtlAcptd>	[1..1]	Quantity		186
	TotalNotSubmittedToReconciliation <TtlNotSubmittdToRcncltn>	[1..1]	Quantity		186
	TotalSingleSidedEEAUnpaired <TtlSnglSddEEAUnprd>	[1..1]	Quantity		187
	TotalSingleSidedEEAPaired <TtlSnglSddEEAPaird>	[1..1]	Quantity		187
	TotalSingleSidedEEAMatched <TtlSnglSddEEAMtchd>	[1..1]	Quantity		187
	TotalDualSidedNonMatched <TtlDualSddNonMtchd>	[1..1]	Quantity		187
	TotalDualSidedMatched <TtlDualSddMtchd>	[1..1]	Quantity		187
	TotalSingleSidedNonEEA <TtlSnglSddNonEEA>	[1..1]	Quantity		187
	TopReasonsForPairedNonMatched <TopRsnsForPairedNonMtchd>	[0..*]	Text		187

6.4.1.2.3.1.2 OutstandingDerivatives <OutsdngDerivs>*Presence:* [1..1]*Definition:* Detailed statistics on reconciliation for outstanding derivatives.**OutstandingDerivatives <OutsdngDerivs>** contains the following elements (see "DetailedReconciliationStatistics2" on page 186 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalAccepted <TtlAccptd>	[1..1]	Quantity		186
	TotalNotSubmittedToReconciliation <TtlNotSubmittdToRcncltn>	[1..1]	Quantity		186
	TotalSingleSidedEEAUnpaired <TtlSnglSddEEAUnprd>	[1..1]	Quantity		187
	TotalSingleSidedEEAPaired <TtlSnglSddEEAPaird>	[1..1]	Quantity		187
	TotalSingleSidedEEAMatched <TtlSnglSddEEAMtchd>	[1..1]	Quantity		187
	TotalDualSidedNonMatched <TtlDualSddNonMtchd>	[1..1]	Quantity		187
	TotalDualSidedMatched <TtlDualSddMtchd>	[1..1]	Quantity		187
	TotalSingleSidedNonEEA <TtlSnglSddNonEEA>	[1..1]	Quantity		187
	TopReasonsForPairedNonMatched <TopRsnsForPairedNonMtchd>	[0..*]	Text		187

6.4.1.2.3.2 ETD <ETD>*Presence:* [1..1]*Definition:* Detailed statistics on exchange-traded derivatives.**ETD <ETD>** contains the following **ReconciliationStatisticsPerDerivativeType3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AllDerivatives <AllDerivs>	[1..1]	±		155
	OutstandingDerivatives <OutsdngDerivs>	[1..1]	±		156

6.4.1.2.3.2.1 AllDerivatives <AllDerivs>*Presence:* [1..1]*Definition:* Detailed statistics on reconciliation for all derivatives.

AllDerivatives <AllDerivs> contains the following elements (see "DetailedReconciliationStatistics2" on page 186 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalAccepted <TtlAccptd>	[1..1]	Quantity		186
	TotalNotSubmittedToReconciliation <TtlNotSubmittdToRcncltn>	[1..1]	Quantity		186
	TotalSingleSidedEEAUnpaired <TtlSnglSddEEAUnprd>	[1..1]	Quantity		187
	TotalSingleSidedEEAPaired <TtlSnglSddEEAPaird>	[1..1]	Quantity		187
	TotalSingleSidedEEAMatched <TtlSnglSddEEAMtchd>	[1..1]	Quantity		187
	TotalDualSidedNonMatched <TtlDualSddNonMtchd>	[1..1]	Quantity		187
	TotalDualSidedMatched <TtlDualSddMtchd>	[1..1]	Quantity		187
	TotalSingleSidedNonEEA <TtlSnglSddNonEEA>	[1..1]	Quantity		187
	TopReasonsForPairedNonMatched <TopRsnsForPairedNonMtchd>	[0..*]	Text		187

6.4.1.2.3.2.2 OutstandingDerivatives <OutsdngDerivs>

Presence: [1..1]

Definition: Detailed statistics on reconciliation for outstanding derivatives.

OutstandingDerivatives <OutsdngDerivs> contains the following elements (see "DetailedReconciliationStatistics2" on page 186 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalAccepted <TtlAccptd>	[1..1]	Quantity		186
	TotalNotSubmittedToReconciliation <TtlNotSubmittdToRcncltn>	[1..1]	Quantity		186
	TotalSingleSidedEEAUnpaired <TtlSnglSddEEAUnprd>	[1..1]	Quantity		187
	TotalSingleSidedEEAPaired <TtlSnglSddEEAPaird>	[1..1]	Quantity		187
	TotalSingleSidedEEAMatched <TtlSnglSddEEAMtchd>	[1..1]	Quantity		187
	TotalDualSidedNonMatched <TtlDualSddNonMtchd>	[1..1]	Quantity		187
	TotalDualSidedMatched <TtlDualSddMtchd>	[1..1]	Quantity		187
	TotalSingleSidedNonEEA <TtlSnglSddNonEEA>	[1..1]	Quantity		187
	TopReasonsForPairedNonMatched <TopRsnsForPairedNonMtchd>	[0..*]	Text		187

6.4.1.2.4 CompetentAuthority <CmptntAuthrty>

Presence: [0..*]

Definition: Identification of the competent authority which supervises the reporting counterparty.

CompetentAuthority <CmptntAuthrty> contains the following **CompetentAuthority1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		157
	OnboardingStatus <OnbrdgSts>	[1..1]	Indicator		157

6.4.1.2.4.1 Identification <Id>

Presence: [1..1]

Definition: Identification field for the competent authority.

Datatype: "Max350Text" on page 520

6.4.1.2.4.2 OnboardingStatus <OnbrdgSts>

Presence: [1..1]

Definition: Information on the onboarding status of the competent authority.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

6.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C3 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- **SupplementaryDataRule**

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

7 auth.092.001.01 DerivativesTradeRejectionStatisticalReportV01

7.1 MessageDefinition Functionality

The DerivativesTradeRejectionStatisticalReport message is sent by the the trade repositories to the supervisory authority system, to report statistical information on derivatives submissions.

Outline

The DerivativesTradeRejectionStatisticalReportV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. StatisticsPerCounterparty

Detailed information on statistics per combination of counterparties.

B. SupplementaryData

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

7.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root <Document> <DerivsTradRjctnSttstclRpt></i>	[1..1]			
	StatisticsPerCounterparty <SttstcsPerCtrPty>	[1..1]			159
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		159
Or}	Report <Rpt>	[1..*]			159
	ReportingPeriod <RptgPrd>	[1..1]	±		160
	CounterpartyIdentification <CtrPtyId>	[1..1]	±		160
	RejectionStatistics <RjctnSttstcs>	[1..1]			160
	TotalNumberOfTechnicalRejections <TtlNbOfTechRjctns>	[1..1]	Quantity		161
	DerivativesStatistics <DerivsSttstcs>	[1..1]	±		161
	CompetentAuthority <CmptntAuthrty>	[0..*]			162
	Identification <Id>	[1..1]	Text		162
	OnboardingStatus <OnbrdgSts>	[1..1]	Indicator		162
	SupplementaryData <SplmtryData>	[0..*]	±	C1	162

7.3 Constraints

C1 SupplementaryDataRule

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

7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1 StatisticsPerCounterparty <SttstcsPerCtrPty>

Presence: [1..1]

Definition: Detailed information on statistics per combination of counterparties.

StatisticsPerCounterparty <SttstcsPerCtrPty> contains one of the following **StatisticsPerCounterparty2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <DataSetActn>	[1..1]	CodeSet		159
Or}	Report <Rpt>	[1..*]			159
	ReportingPeriod <RptgPrd>	[1..1]	±		160
	CounterpartyIdentification <CtrPtyId>	[1..1]	±		160
	RejectionStatistics <RjctnSttstcs>	[1..1]			160
	TotalNumberOfTechnicalRejections <TtlNbOfTechRjctns>	[1..1]	Quantity		161
	DerivativesStatistics <DerivsSttstcs>	[1..1]	±		161
	CompetentAuthority <CmptntAuthrty>	[0..*]			162
	Identification <Id>	[1..1]	Text		162
	OnboardingStatus <OnbrdgSts>	[1..1]	Indicator		162

7.4.1.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 511

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

7.4.1.2 Report <Rpt>

Presence: [1..*]

Definition: Detailed statistics per counterparty.

Report <Rpt> contains the following **DetailedStatisticsPerCounterparty6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingPeriod <RptgPrd>	[1..1]	±		160
	CounterpartyIdentification <CtrPtyId>	[1..1]	±		160
	RejectionStatistics <RjctnSttstcs>	[1..1]			160
	TotalNumberOfTechnicalRejections <TtlNbOfTechRjctns>	[1..1]	Quantity		161
	DerivativesStatistics <DerivsSttstcs>	[1..1]	±		161
	CompetentAuthority <CmptntAuthrty>	[0..*]			162
	Identification <Id>	[1..1]	Text		162
	OnboardingStatus <OnbrdgSts>	[1..1]	Indicator		162

7.4.1.2.1 ReportingPeriod <RptgPrd>

Presence: [1..1]

Definition: Reference period for statistics collection.

ReportingPeriod <RptgPrd> contains the following elements (see "Period2" on page 175 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		175
	ToDate <ToDt>	[1..1]	Date		175

7.4.1.2.2 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following elements (see "CounterpartyData36" on page 479 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportSubmittingEntity <RptSubmitgNtty>	[1..1]	IdentifierSet		480
	ReportingCounterparty <RptgCtrPty>	[1..1]	IdentifierSet		480

7.4.1.2.3 RejectionStatistics <RjctnSttstcs>

Presence: [1..1]

Definition: Detailed information on rejections for derivatives submitted to trade repositories and failed to pass validations.

RejectionStatistics <RjctnSttstcs> contains the following **RejectionStatistics3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalNumberOfTechnicalRejections <TtlNbOfTechRjctns>	[1..1]	Quantity		161
	DerivativesStatistics <DerivsSttstcs>	[1..1]	±		161

7.4.1.2.3.1 TotalNumberOfTechnicalRejections <TtlNbOfTechRjctns>

Presence: [1..1]

Definition: Total number of derivatives submitted by the report submitting entity for the reporting counterparty which failed to pass technical schema validations.

Datatype: "Max20PositiveNumber" on page 517

7.4.1.2.3.2 DerivativesStatistics <DerivsSttstcs>

Presence: [1..1]

Definition: Detailed information on rejections for derivatives submitted to trade repositories and failed to pass data validations.

DerivativesStatistics <DerivsSttstcs> contains the following elements (see "[DerivativesStatistics3](#)" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalSubmitted <TtlSubmittd>	[1..1]			183
	All <All>	[1..1]	Quantity		183
	New <New>	[1..1]	Quantity		183
	Modification <Mod>	[1..1]	Quantity		184
	TotalRejected <TtlRjctd>	[1..1]			184
	All <All>	[1..1]	Quantity		184
	New <New>	[1..1]	Quantity		184
	Modification <Mod>	[1..1]	Quantity		184
	TotalCorrectedRejections <TtlCrrctdRjctns>	[1..1]			184
	All <All>	[1..1]	Quantity		185
	New <New>	[1..1]	Quantity		185
	Modification <Mod>	[1..1]	Quantity		185
	TopRejectionReasons <TopRjctnRsns>	[1..1]			185
	All <All>	[0..*]	Text		185
	New <New>	[0..*]	Text		186
	Modification <Mod>	[0..*]	Text		186

7.4.1.2.4 CompetentAuthority <CmptntAuthrty>*Presence:* [0..*]*Definition:* Identification of the competent authority which supervises the reporting counterparty.**CompetentAuthority <CmptntAuthrty>** contains the following **CompetentAuthority1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		162
	OnboardingStatus <OnbrdgSts>	[1..1]	Indicator		162

7.4.1.2.4.1 Identification <Id>*Presence:* [1..1]*Definition:* Identification field for the competent authority.*Datatype:* "Max350Text" on page 520**7.4.1.2.4.2 OnboardingStatus <OnbrdgSts>***Presence:* [1..1]*Definition:* Information on the onboarding status of the competent authority.*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

7.4.2 SupplementaryData <SplmtryData>*Presence:* [0..*]*Definition:* Additional information that cannot be captured in the structured fields and/or any other specific block.*Impacted by:* C1 "SupplementaryDataRule"**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- **SupplementaryDataRule**

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

8 Message Items Types

8.1 MessageComponents

8.1.1 Agreement

8.1.1.1 MasterAgreement5

Definition: Information related to a master agreement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		163
	Version <Vrsn>	[0..1]	Text		163

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

8.1.1.1.1 Type <Tp>

Presence: [0..1]

Definition: Reference to any master agreement, if existent (such as ISDA Master Agreement; Master Power Purchase and Sale Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements).

Datatype: "Max50Text" on page 521

8.1.1.1.2 Version <Vrsn>

Presence: [0..1]

Definition: Reference to the year of the master agreement version used for the reported trade, if applicable (such as 1992, 2002, etc).

Datatype: "Max50Text" on page 521

8.1.2 Amount

8.1.2.1 AmountAndDirection56

Definition: Amount of money expressed with a debit/credit indicator.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.2.1.1 Amount <Amt>

Presence: [1..1]

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

Datatype: "ImpliedCurrencyAnd20Amount" on page 496

8.1.2.1.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 517):

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

8.1.2.2 AmountAndDirection54

Definition: Amount of money expressed with a currency code and a debit/credit indicator.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.2.2.1 Amount <Amt>

Presence: [1..1]

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

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20Amount" on page 496

Constraints

- **ActiveOrHistoricCurrency**

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

8.1.2.2.2 Sign <Sgn>

Presence: [0..1]

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

Usage: When absent, the amount is positive.

Datatype: One of the following values must be used (see ["PlusOrMinusIndicator"](#) on page 517):

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

8.1.3 Asset

8.1.3.1 AssetClassCommodity2Choice

Definition: Defines commodity specific attributes of a derivative.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		165
Or	Energy <Nrgy>	[1..1]	CodeSet		165
Or	Environmental <Envttl>	[1..1]	CodeSet		166
Or	Freight <Frgh>	[1..1]	CodeSet		166
Or	Index <Indx>	[1..1]	CodeSet		166
Or	Metal <Metl>	[1..1]	CodeSet		166
Or	Exotic <Extc>	[1..1]	CodeSet		167
Or}	Other <Othr>	[1..1]	CodeSet		167

8.1.3.1.1 Agricultural <Agrcltrl>

Presence: [1..1]

Definition: Code list for agricultural type of commodities.

Datatype: ["AssetClassSubProductAgriculturalType1Code"](#) on page 498

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.
FRST	Forestry	Commodity of type forestry.
GROS	GrainOilSeeds	Commodity of type grain oil seeds.
LSTK	Livestock	Commodity of type livestock.
SOFT	Softs	Commodity of type softs.
SEAF	Seafood	Commodity of type seafood.
OTHR	Other	Commodity of other type.

8.1.3.1.2 Energy <Nrgy>

Presence: [1..1]

Definition: Code list for energy type of commodities.

Datatype: ["AssetClassSubProductEnergyType1Code"](#) on page 498

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.
ELEC	Electricity	Commodity of type electricity.
OILP	Oil	Commodity of type oil.
INRG	InterEnergy	Commodity of type inter energy.
NGAS	NaturalGas	Commodity of type natural gas.
OTHR	Other	Commodity of other type.

8.1.3.1.3 Environmental <Envttl>

Presence: [1..1]

Definition: Code list for environmental type of commodities.

Datatype: "AssetClassSubProductEnvironmentalType1Code" on page 498

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.
WTHR	Weather	Commodity of type weather.
OTHR	Other	Commodity of other type.

8.1.3.1.4 Freight <Frght>

Presence: [1..1]

Definition: Code list for freight type of commodities.

Datatype: "AssetClassSubProductFreight1Code" on page 499

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.
WETF	Wet	Commodity of type wet freight.
OTHR	Other	Commodity of other type.

8.1.3.1.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index type of commodities.

Datatype: "NoReasonCode" on page 507

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

8.1.3.1.6 Metal <Metl>

Presence: [1..1]

Definition: Code list for metal type of commodities.

Datatype: "AssetClassSubProductMetal1Code" on page 499

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.
PRME	Precious	Commodity of type precious metals.
OTHR	Other	Commodity of other type.

8.1.3.1.7 Exotic <Extc>

Presence: [1..1]

Definition: Indicates the exotic type of commodities.

Datatype: "NoReasonCode" on page 507

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

8.1.3.1.8 Other <Othr>

Presence: [1..1]

Definition: Indicates other types of commodities.

Datatype: "NoReasonCode" on page 507

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

8.1.3.2 EnergySpecificAttribute5

Definition: Attributes of energy related derivatives.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		167
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		168
	LoadType <LdTp>	[0..1]	CodeSet		168
	DeliveryAttribute <DlvryAttr>	[0..*]	±		168

8.1.3.2.1 DeliveryPointOrZone <DlvryPtOrZone>

Presence: [0..*]

Definition: Indicates the delivery point(s) of market area(s) for energy derivative contracts.

DeliveryPointOrZone <DlvryPtOrZone> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	IdentifierSet		445
Or}	Proprietary <Prtry>	[1..1]	Text		446

8.1.3.2.2 InterConnectionPoint <IntrCnnctnPt>*Presence:* [0..1]*Definition:* Identification of the border(s) or border point(s) of a transportation contract.**InterConnectionPoint <IntrCnnctnPt>** contains one of the following elements (see "[DeliveryInterconnectionPoint1Choice](#)" on page 445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	IdentifierSet		445
Or}	Proprietary <Prtry>	[1..1]	Text		446

8.1.3.2.3 LoadType <LdTp>*Presence:* [0..1]*Definition:* Identification of the delivery profile.*Datatype:* "[EnergyLoadType1Code](#)" on page 503

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

8.1.3.2.4 DeliveryAttribute <DlvryAttr>*Presence:* [0..*]*Definition:* Attributes related to delivery of derivative contracts.

DeliveryAttribute <DlvryAttr> contains the following elements (see "[EnergyDeliveryAttribute4](#)" on page 169 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryInterval <DlvryIntrvl>	[0..1]	Time		169
	DeliveryPeriod <DlvryPrd>	[0..1]	±		169
	DeliveryTime <DlvryTm>	[0..*]	±		170
	Duration <Drtm>	[0..1]	CodeSet		170
	WeekDay <WkDay>	[0..*]	CodeSet		170
	DeliveryCapacity <DlvryCpcty>	[0..1]			171
{Or	Quantity <Qty>	[1..1]	Quantity		171
Or}	Description <Desc>	[1..1]	Text		171
	QuantityUnit <QtyUnit>	[0..1]	±		171
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	Quantity		172

8.1.3.3 EnergyDeliveryAttribute4

Definition: Information related to energy derivatives attributes.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryInterval <DlvryIntrvl>	[0..1]	Time		169
	DeliveryPeriod <DlvryPrd>	[0..1]	±		169
	DeliveryTime <DlvryTm>	[0..*]	±		170
	Duration <Drtm>	[0..1]	CodeSet		170
	WeekDay <WkDay>	[0..*]	CodeSet		170
	DeliveryCapacity <DlvryCpcty>	[0..1]			171
{Or	Quantity <Qty>	[1..1]	Quantity		171
Or}	Description <Desc>	[1..1]	Text		171
	QuantityUnit <QtyUnit>	[0..1]	±		171
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	Quantity		172

8.1.3.3.1 DeliveryInterval <DlvryIntrvl>

Presence: [0..1]

Definition: Time interval for each block or shape.

Datatype: "ISOTime" on page 521

8.1.3.3.2 DeliveryPeriod <DlvryPrd>

Presence: [0..1]

Definition: Definition of delivery start datetime and end datetime.

DeliveryPeriod <DlvryPrd> contains the following elements (see "[DateTimePeriod1](#)" on page 178 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		178
	ToDateTime <ToDtTm>	[1..1]	DateTime		178

8.1.3.3.3 DeliveryTime <DlvryTm>

Presence: [0..*]

Definition: Start time and end time for each block or shape.

DeliveryTime <DlvryTm> contains the following elements (see "[TimePeriodDetails1](#)" on page 178 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromTime <FrTm>	[1..1]	Time		178
	ToTime <ToTm>	[0..1]	Time		178

8.1.3.3.4 Duration <Drtn>

Presence: [0..1]

Definition: Duration of the delivery period.

Datatype: "[DurationType1Code](#)" on page 503

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOURL	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

8.1.3.3.5 WeekDay <WkDay>

Presence: [0..*]

Definition: Days of the week of the delivery.

Datatype: "[WeekDay3Code](#)" on page 514

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

8.1.3.3.6 DeliveryCapacity <DlvryCpcty>

Presence: [0..1]

Definition: Delivery capacity for each delivery interval specified.

DeliveryCapacity <DlvryCpcty> contains one of the following **Quantity46Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	Quantity		171
Or}	Description <Desc>	[1..1]	Text		171

8.1.3.3.6.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of delivery.

Datatype: "LongFraction21DecimalNumber" on page 517

8.1.3.3.6.2 Description <Desc>

Presence: [1..1]

Definition: Textual description of the delivery quantity.

Datatype: "Max52Text" on page 521

8.1.3.3.7 QuantityUnit <QtyUnit>

Presence: [0..1]

Definition: Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.

QuantityUnit <QtyUnit> contains one of the following elements (see "[EnergyQuantityUnit1Choice](#)" on page 466 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		467
Or}	Proprietary <Prtry>	[1..1]	Text		467

8.1.3.3.8 PriceTimeIntervalQuantity <PricTmIntrvlQty>

Presence: [0..1]

Definition: Indicates if applicable the price per quantity per delivery time interval.

Datatype: "[LongFraction21DecimalNumber](#)" on page 517

8.1.4 Currency Exchange

8.1.4.1 ExchangeRateBasis1

Definition: Provides information about the terms of the foreign exchange transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	172
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	172

8.1.4.1.1 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange.

Usage: In the example one GBP equals xxxUSD, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "[ActiveCurrencyCode](#)" on page 497

Constraints

- **ActiveCurrency**

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

8.1.4.1.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C1 "ActiveCurrency"

Datatype: "[ActiveCurrencyCode](#)" on page 497

Constraints

- **ActiveCurrency**

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

8.1.4.2 CurrencyExchange10

Definition: Describes the details of the currency exchange.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	173
	ExchangeRate <XchgRate>	[0..1]	Rate		173
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		174
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		174

Constraints

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True
 /ExchangeRate Must be present
 Or /ForwardExchangeRate Must be present

8.1.4.2.1 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

Definition: Indicates the cross currency, if different from the currency of delivery.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 497

Constraints

- **ActiveOrHistoricCurrency**

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

8.1.4.2.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Factor used to convert an amount from one currency into another. This reflects the price at which one currency was bought with another currency.

Datatype: "BaseOneRate" on page 518

8.1.4.2.3 ForwardExchangeRate <FwdXchgRate>*Presence:* [0..1]*Definition:* Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.*Datatype:* "BaseOneRate" on page 518**8.1.4.2.4 ExchangeRateBasis <XchgRateBsis>***Presence:* [0..1]*Definition:* Indicates the quote base for the exchange rate.**ExchangeRateBasis <XchgRateBsis>** contains one of the following elements (see "ExchangeRateBasis1Choice" on page 174 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		174
Or}	Proprietary <Prtry>	[1..1]	Text		174

8.1.4.3 ExchangeRateBasis1Choice*Definition:* Provides information about the exchange rate basis for a foreign exchange transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <CcyPair>	[1..1]	±		174
Or}	Proprietary <Prtry>	[1..1]	Text		174

8.1.4.3.1 CurrencyPair <CcyPair>*Presence:* [1..1]*Definition:* Exchange rate basis expressed as a currency pair.**CurrencyPair <CcyPair>** contains the following elements (see "ExchangeRateBasis1" on page 172 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	172
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	172

8.1.4.3.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Exchange rate basis expressed in a proprietary notation.*Datatype:* "Max52Text" on page 521

8.1.5 Date Time

8.1.5.1 Period2

Definition: Time span defined by a start date and time, and an end date and time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		175
	ToDate <ToDt>	[1..1]	Date		175

8.1.5.1.1 FromDate <FrDt>

Presence: [1..1]

Definition: Date and time at which the range starts.

Datatype: "ISODate" on page 514

8.1.5.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: Date and time at which the range ends.

Datatype: "ISODate" on page 514

8.1.5.2 TimeToMaturity1Choice

Definition: Provides the options for the time to maturity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Period <Prd>	[1..1]			175
	Start <Start>	[0..1]			176
	Unit <Unit>	[1..1]	CodeSet		176
	Value <Val>	[1..1]	Quantity	C5	176
	End <End>	[0..1]			177
	Unit <Unit>	[1..1]	CodeSet		177
	Value <Val>	[1..1]	Quantity	C5	177
Or}	Special <Spcl>	[1..1]	CodeSet		177

8.1.5.2.1 Period <Prd>

Presence: [1..1]

Definition: Provides the period for the time to maturity.

Period <Prd> contains the following **TimeToMaturityPeriod1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Start <Start>	[0..1]			176
	Unit <Unit>	[1..1]	CodeSet		176
	Value <Val>	[1..1]	Quantity	C5	176
	End <End>	[0..1]			177
	Unit <Unit>	[1..1]	CodeSet		177
	Value <Val>	[1..1]	Quantity	C5	177

8.1.5.2.1.1 Start <Start>

Presence: [0..1]

Definition: Specifies the start of the maturity period.

Start <Start> contains the following **MaturityTerm2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[1..1]	CodeSet		176
	Value <Val>	[1..1]	Quantity	C5	176

8.1.5.2.1.1.1 Unit <Unit>

Presence: [1..1]

Definition: Unit for the rate basis.

Datatype: "RateBasis1Code" on page 509

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

8.1.5.2.1.1.2 Value <Val>

Presence: [1..1]

Definition: Value of the maturity term in number of units.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 518

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

8.1.5.2.1.2 End <End>

Presence: [0..1]

Definition: Specifies the end of the maturity period.

End <End> contains the following **MaturityTerm2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[1..1]	CodeSet		177
	Value <Val>	[1..1]	Quantity	C5	177

8.1.5.2.1.2.1 Unit <Unit>

Presence: [1..1]

Definition: Unit for the rate basis.

Datatype: "RateBasis1Code" on page 509

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

8.1.5.2.1.2.2 Value <Val>

Presence: [1..1]

Definition: Value of the maturity term in number of units.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 518

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

8.1.5.2.2 Special <Spcl>

Presence: [1..1]

Definition: Provides the time to maturity when no period is provide.

Datatype: "SpecialPurpose2Code" on page 511

CodeName	Name	Definition
BLNK	Blank	Blank value.

CodeName	Name	Definition
NTAV	NotAvailable	Not available (N/A).

8.1.6 Date Time Period

8.1.6.1 DateTimePeriod1

Definition: Time span defined by a start date and time, and an end date and time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		178
	ToDateTime <ToDtTm>	[1..1]	DateTime		178

8.1.6.1.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the period starts.

Datatype: "ISODateTime" on page 514

8.1.6.1.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the period ends.

Datatype: "ISODateTime" on page 514

8.1.6.2 TimePeriodDetails1

Definition: Particular time span specified between a start time and an end time. The time period cannot exceed 24 hours.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromTime <FrTm>	[1..1]	Time		178
	ToTime <ToTm>	[0..1]	Time		178

8.1.6.2.1 FromTime <FrTm>

Presence: [1..1]

Definition: Time at which the time span starts.

Datatype: "ISOTime" on page 521

8.1.6.2.2 ToTime <ToTm>

Presence: [0..1]

Definition: Time at which the time span ends.

Datatype: "ISOTime" on page 521

8.1.7 Financial Instrument

8.1.7.1 OptionOrSwaption4

Definition: Option or swaption related attributes.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		179
	StrikePrice <StrkPric>	[0..1]	±		179
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		180
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		180

Constraints

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

```
Following Must be True
    /OptionType Must be present
Or    /StrikePrice Must be present
Or    /OptionExerciseStyle[*] Must be present
```

8.1.7.1.1 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies the type of the Option whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset).

Datatype: "OptionType2Code" on page 508

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

8.1.7.1.2 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Predetermined price at which the holder will have to buy or sell the underlying instrument.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice3Choice" on page 463 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		464
Or	Unit <Unit>	[1..1]	Quantity		464
Or	Percentage <Pctg>	[1..1]	Rate		464
Or	Yield <Yld>	[1..1]	Rate		464
Or}	PendingPrice <PdgPric>	[1..1]	CodeSet		464

8.1.7.1.3 OptionExerciseStyle <OptnExrcStyle>

Presence: [0..*]

Definition: Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). This field does not have to be populated for ISIN instruments.

Datatype: "OptionStyle6Code" on page 508

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
AMER	American	Option can be exercised before or on expiry date.

8.1.7.1.4 MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>

Presence: [0..1]

Definition: In case of swaptions, maturity date of the underlying swap.

Datatype: "ISODate" on page 514

8.1.8 Identification Information

8.1.8.1 GenericIdentification1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		181
	SchemeName <SchmeNm>	[0..1]	Text		181
	Issuer <Issr>	[0..1]	Text		181

8.1.8.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max35Text" on page 520

8.1.8.1.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max35Text" on page 520

8.1.8.1.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 520

8.1.9 Market

8.1.9.1 SecuritiesTradeVenueCriteria1Choice

Definition: Criteria for the trade venue identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MIC <MIC>	[1..*]	IdentifierSet		181
Or}	AnyMIC <AnyMIC>	[1..1]	CodeSet		181

8.1.9.1.1 MIC <MIC>

Presence: [1..*]

Definition: Market identifier code of the trading venue.

Datatype: "MICIdentifier" on page 516

8.1.9.1.2 AnyMIC <AnyMIC>

Presence: [1..1]

Definition: Indicates any other code used to identify the execution venue.

Usage:

Result of the query should include all trades where this field was populated with a MIC code (but not the trades with 'XOFF' or 'XXXX').

Datatype: "AnyMIC1Code" on page 498

CodeName	Name	Definition
ANYM	AnyMIC	Any MIC code.

8.1.10 Miscellaneous

8.1.10.1 SupplementaryData1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- **SupplementaryDataRule**

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

8.1.10.1.1 PlaceAndName <PlcAndNm>

Presence: [0..1]

Definition: Unambiguous reference to the location where the supplementary data must be inserted in the message instance.

In the case of XML, this is expressed by a valid XPath.

Datatype: "Max350Text" on page 520

8.1.10.1.2 Envelope <Envlp>

Presence: [1..1]

Definition: Technical element wrapping the supplementary data.

Type: (External Schema)

Technical component that contains the validated supplementary data information. This technical envelope allows to segregate the supplementary data information from any other information.

8.1.10.2 DerivativesStatistics3

Definition: Detailed information on rejections for derivatives submitted to trade repositories and failed to pass data validations.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalSubmitted <TtlSubmittd>	[1..1]			183
	All <All>	[1..1]	Quantity		183
	New <New>	[1..1]	Quantity		183
	Modification <Mod>	[1..1]	Quantity		184
	TotalRejected <TtlRjctd>	[1..1]			184
	All <All>	[1..1]	Quantity		184
	New <New>	[1..1]	Quantity		184
	Modification <Mod>	[1..1]	Quantity		184
	TotalCorrectedRejections <TtlCrrctdRjctns>	[1..1]			184
	All <All>	[1..1]	Quantity		185
	New <New>	[1..1]	Quantity		185
	Modification <Mod>	[1..1]	Quantity		185
	TopRejectionReasons <TopRjctnRsns>	[1..1]			185
	All <All>	[0..*]	Text		185
	New <New>	[0..*]	Text		186
	Modification <Mod>	[0..*]	Text		186

8.1.10.2.1 TotalSubmitted <TtlSubmittd>

Presence: [1..1]

Definition: Total number of derivatives submitted by the report submitting entity for the reporting counterparty.

TotalSubmitted <TtlSubmittd> contains the following **StatisticsPerActionType1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	All <All>	[1..1]	Quantity		183
	New <New>	[1..1]	Quantity		183
	Modification <Mod>	[1..1]	Quantity		184

8.1.10.2.1.1 All <All>

Presence: [1..1]

Definition: Total number of derivatives which have been reported.

Datatype: "Max20PositiveNumber" on page 517

8.1.10.2.1.2 New <New>

Presence: [1..1]

Definition: Number of derivatives which have been reported as new.

Datatype: "Max20PositiveNumber" on page 517

8.1.10.2.1.3 Modification <Mod>

Presence: [1..1]

Definition: Number of derivatives which have been reported as modified.

Datatype: "Max20PositiveNumber" on page 517

8.1.10.2.2 TotalRejected <TtlRjctd>

Presence: [1..1]

Definition: Total number of rejected derivatives submitted by the report submitting entity for the reporting counterparty.

TotalRejected <TtlRjctd> contains the following **StatisticsPerActionType1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	All <All>	[1..1]	Quantity		184
	New <New>	[1..1]	Quantity		184
	Modification <Mod>	[1..1]	Quantity		184

8.1.10.2.2.1 All <All>

Presence: [1..1]

Definition: Total number of derivatives which have been reported.

Datatype: "Max20PositiveNumber" on page 517

8.1.10.2.2.2 New <New>

Presence: [1..1]

Definition: Number of derivatives which have been reported as new.

Datatype: "Max20PositiveNumber" on page 517

8.1.10.2.2.3 Modification <Mod>

Presence: [1..1]

Definition: Number of derivatives which have been reported as modified.

Datatype: "Max20PositiveNumber" on page 517

8.1.10.2.3 TotalCorrectedRejections <TtlCrrctdRjctns>

Presence: [1..1]

Definition: Total number of rejected derivatives submitted by the report submitting entity for the reporting counterparty which were then corrected within ten business days.

TotalCorrectedRejections <TtlCrrctdRjctns> contains the following **StatisticsPerActionType1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	All <All>	[1..1]	Quantity		185
	New <New>	[1..1]	Quantity		185
	Modification <Mod>	[1..1]	Quantity		185

8.1.10.2.3.1 All <All>

Presence: [1..1]

Definition: Total number of derivatives which have been reported.

Datatype: "Max20PositiveNumber" on page 517

8.1.10.2.3.2 New <New>

Presence: [1..1]

Definition: Number of derivatives which have been reported as new.

Datatype: "Max20PositiveNumber" on page 517

8.1.10.2.3.3 Modification <Mod>

Presence: [1..1]

Definition: Number of derivatives which have been reported as modified.

Datatype: "Max20PositiveNumber" on page 517

8.1.10.2.4 TopRejectionReasons <TopRjctnRsns>

Presence: [1..1]

Definition: Identification of the most common data field in reported derivatives that has not passed the validation rule.

TopRejectionReasons <TopRjctnRsns> contains the following **TopReasonsForRejections2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	All <All>	[0..*]	Text		185
	New <New>	[0..*]	Text		186
	Modification <Mod>	[0..*]	Text		186

8.1.10.2.4.1 All <All>

Presence: [0..*]

Definition: Identification of the most common data field that has not passed the validation rule for all derivatives.

Datatype: "Max35Text" on page 520

8.1.10.2.4.2 New <New>*Presence:* [0..*]*Definition:* Identification of the most common data field that has not passed the validation rule for derivatives which have been reported as new.*Datatype:* "Max35Text" on page 520**8.1.10.2.4.3 Modification <Mod>***Presence:* [0..*]*Definition:* Identification of the most common data field that has not passed the validation rule for derivatives which have been reported as modification.*Datatype:* "Max35Text" on page 520**8.1.10.3 DetailedReconciliationStatistics2***Definition:* Detailed statistics on reconciliation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalAccepted <TtlAccptd>	[1..1]	Quantity		186
	TotalNotSubmittedToReconciliation <TtlNotSubmittdToRcncltn>	[1..1]	Quantity		186
	TotalSingleSidedEEAUnpaired <TtlSnglSddEEAUnprd>	[1..1]	Quantity		187
	TotalSingleSidedEEAPaired <TtlSnglSddEEAPaird>	[1..1]	Quantity		187
	TotalSingleSidedEEAMatched <TtlSnglSddEEAMtchd>	[1..1]	Quantity		187
	TotalDualSidedNonMatched <TtlDualSddNonMtchd>	[1..1]	Quantity		187
	TotalDualSidedMatched <TtlDualSddMtchd>	[1..1]	Quantity		187
	TotalSingleSidedNonEEA <TtlSnglSddNonEEA>	[1..1]	Quantity		187
	TopReasonsForPairedNonMatched <TopRsnsForPairedNonMtchd>	[0..*]	Text		187

8.1.10.3.1 TotalAccepted <TtlAccptd>*Presence:* [1..1]*Definition:* Detailed statistics on derivatives accepted by trade repository since the beginning of reporting.*Datatype:* "Max20PositiveNumber" on page 517**8.1.10.3.2 TotalNotSubmittedToReconciliation <TtlNotSubmittdToRcncltn>***Presence:* [1..1]*Definition:* Detailed statistics on derivatives that are not single-sided non-EEA and are not included in to the inter trade repository reconciliation process due to lack of compliance with LEI or the UTI specifications.*Datatype:* "Max20PositiveNumber" on page 517

8.1.10.3.3 TotalSingleSidedEEAUnpaired <TtlSnglSddEEAUnprd>*Presence:* [1..1]*Definition:* Detailed statistics on single-sided EEA unpaired derivatives.*Datatype:* "Max20PositiveNumber" on page 517**8.1.10.3.4 TotalSingleSidedEEAPaired <TtlSnglSddEEAPaird>***Presence:* [1..1]*Definition:* Detailed statistics on single-sided EEA paired derivatives.*Datatype:* "Max20PositiveNumber" on page 517**8.1.10.3.5 TotalSingleSidedEEAMatched <TtlSnglSddEEAMtchd>***Presence:* [1..1]*Definition:* Detailed statistics on single-sided EEA matched derivatives.*Datatype:* "Max20PositiveNumber" on page 517**8.1.10.3.6 TotalDualSidedNonMatched <TtlDualSddNonMtchd>***Presence:* [1..1]*Definition:* Detailed statistics on dual-sided non-matched derivatives.*Datatype:* "Max20PositiveNumber" on page 517**8.1.10.3.7 TotalDualSidedMatched <TtlDualSddMtchd>***Presence:* [1..1]*Definition:* Detailed statistics on dual-sided matched derivatives.*Datatype:* "Max20PositiveNumber" on page 517**8.1.10.3.8 TotalSingleSidedNonEEA <TtlSnglSddNonEEA>***Presence:* [1..1]*Definition:* Detailed statistics on single-sided non-EEA derivatives.*Datatype:* "Max20PositiveNumber" on page 517**8.1.10.3.9 TopReasonsForPairedNonMatched <TopRsnsForPairedNonMtchd>***Presence:* [0..*]*Definition:* Identification of the most common data field considered as reason for paired non-matched derivatives.*Datatype:* "Max35Text" on page 520**8.1.10.4 TradeDataReport1***Definition:* Provides details of a report on a trade position or trade transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			189
	Counterparty <CtrPty>	[1..1]	±		190
	Valuation <Valtn>	[0..1]		C7	190
	ContractValue <CtrctVal>	[0..1]	±		191
	TimeStamp <TmStmp>	[0..1]	DateTime		191
	Type <Tp>	[0..1]	CodeSet		191
	Collateral <Coll>	[0..1]			192
	Collateralisation <Collstn>	[0..1]	CodeSet		192
	Portfolio <Prftl>	[0..1]	Text		193
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	193
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	193
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	194
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	194
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	194
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	195
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		195
	CommonTradeData <CmonTradData>	[1..1]			195
	ContractData <CtrctData>	[0..1]			197
	ContractType <CtrctTp>	[0..1]	CodeSet		197
	AssetClass <AsstClss>	[0..1]	CodeSet		198
	ProductClassification <PdctClssfctn>	[0..1]	±		198
	ProductIdentification <PdctId>	[0..1]	±		198
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		198
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	199
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	199
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	200
	TransactionData <TxData>	[1..1]			200
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		201
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		201
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		202
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		202

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		202
	Price <Pric>	[0..1]	±		202
	NotionalAmount <NtnlAmt>	[0..1]	±		203
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		203
	Quantity <Qty>	[0..1]	±		203
	UpFrontPayment <UpFrntPmt>	[0..1]	±		204
	DeliveryType <DlrvyTp>	[0..1]	CodeSet		204
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		204
	EffectiveDate <FctvDt>	[0..1]	Date		204
	MaturityDate <MtrtyDt>	[0..1]	Date		205
	TerminationDate <TermntnDt>	[0..1]	Date		205
	SettlementDate <SttlmDt>	[0..*]	Date		205
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	205
	TradeConfirmation <TradConf>	[0..1]	±		205
	TradeClearing <TradClr>	[0..1]	±	C11	206
	InterestRate <IntrstRate>	[0..1]	±	C13	206
	Currency <Ccy>	[0..1]	±	C5	207
	Commodity <Cmmdty>	[0..1]	±		207
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		208
	Option <Optn>	[0..1]	±	C19	208
	Credit <Cdt>	[0..1]	±		209
	TechnicalAttributes <TechAttrbts>	[0..1]	±		209
	SupplementaryData <SplmtryData>	[0..*]	±	C1	209

8.1.10.4.1 CounterpartySpecificData <CtrPtySpfcData>

Presence: [1..2]

Definition: Counterparty data details.

CounterpartySpecificData <CtrPtySpfcData> contains the following **CounterpartySpecificData22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		190
	Valuation <Valtn>	[0..1]		C7	190
	ContractValue <CtrctVal>	[0..1]	±		191
	TimeStamp <TmStmp>	[0..1]	DateTime		191
	Type <Tp>	[0..1]	CodeSet		191
	Collateral <Coll>	[0..1]			192
	Collateralisation <Collstn>	[0..1]	CodeSet		192
	Portfolio <Prftl>	[0..1]	Text		193
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	193
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	193
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	194
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	194
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	194
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	195
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		195

8.1.10.4.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following elements (see "TradeCounterpartyReport9" on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		458
	OtherCounterparty <OthrCtrPty>	[1..1]	±		458
	Broker <Brkr>	[0..1]	±		459
	SubmittingAgent <SubmitgAgt>	[0..1]	±		459
	ClearingMember <ClrMmb>	[0..1]	±		459
	Beneficiary <Bnfcry>	[0..1]	±		459

8.1.10.4.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C7 "OneElementPresentRule"

Valuation <Valtn> contains the following **ContractValuationData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		191
	TimeStamp <TmStmp>	[0..1]	DateTime		191
	Type <Tp>	[0..1]	CodeSet		191

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/ContractValue Must be present

Or /TimeStamp Must be present

Or /Type Must be present

8.1.10.4.1.2.1 ContractValue <CtrctVal>

Presence: [0..1]

Definition: Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.

ContractValue <CtrctVal> contains the following elements (see "AmountAndDirection54" on page 164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.4.1.2.2 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

Datatype: "ISODatetime" on page 514

8.1.10.4.1.2.3 Type <Tp>

Presence: [0..1]

Definition: Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

Datatype: "ValuationType1Code" on page 513

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.

CodeName	Name	Definition
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

8.1.10.4.1.3 Collateral <Coll>

Presence: [0..1]

Definition: Information related to collateral agreement existing between counterparties.

Collateral <Coll> contains the following **TradeCollateralReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[0..1]	CodeSet		192
	Portfolio <Prfl>	[0..1]	Text		193
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	193
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	193
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	194
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	194
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	194
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	195

8.1.10.4.1.3.1 Collateralisation <Collstn>

Presence: [0..1]

Definition: Information indicating the type of collateral agreement existing between counterparties.

Datatype: "CollateralisationType1Code" on page 501

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.

CodeName	Name	Definition
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

8.1.10.4.1.3.2 Portfolio <Prtfl>

Presence: [0..1]

Definition: A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 521

8.1.10.4.1.3.3 InitialMarginPosted <InitlMrgnPstd>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Usage: Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.4.1.3.4 VariationMarginPosted <VartnMrgnPstd>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Usage: Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

8.1.10.4.1.3.5 InitialMarginReceived <InitlMrgnRcvd>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Usage: Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.4.1.3.6 VariationMarginReceived <VartnMrgnRcvd>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Usage: Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.4.1.3.7 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.4.1.3.8 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.4.1.4 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of reporting to the trade repository as required by regulation.

Datatype: "ISODatetime" on page 514

8.1.10.4.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Contract and transaction trade data details.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			197
	ContractType <CtrctTp>	[0..1]	CodeSet		197
	AssetClass <AsstClss>	[0..1]	CodeSet		198
	ProductClassification <PdctClssfctn>	[0..1]	±		198
	ProductIdentification <PdctId>	[0..1]	±		198
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		198
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	199
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	199
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	200
	TransactionData <TxData>	[1..1]			200
	UniqueTradeldentifier <UnqTradldr>	[1..1]	Text		201
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		201
	ComplexTradeldentification <CmplxTradld>	[0..1]	Text		202
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		202
	Compression <Cmprssn>	[0..1]	Indicator		202
	Price <Pric>	[0..1]	±		202
	NotionalAmount <NtnlAmt>	[0..1]	±		203
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		203
	Quantity <Qty>	[0..1]	±		203
	UpFrontPayment <UpFrntPmt>	[0..1]	±		204
	DeliveryType <DlvryTp>	[0..1]	CodeSet		204
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		204
	EffectiveDate <FctvDt>	[0..1]	Date		204
	MaturityDate <MtrtyDt>	[0..1]	Date		205
	TerminationDate <TermntnDt>	[0..1]	Date		205
	SettlementDate <SttlmDt>	[0..*]	Date		205
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	205
	TradeConfirmation <TradConf>	[0..1]	±		205
	TradeClearing <TradClr>	[0..1]	±	C11	206
	InterestRate <IntrstRate>	[0..1]	±	C13	206
	Currency <Ccy>	[0..1]	±	C5	207

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		207
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		208
	Option <Optn>	[0..1]	±	C19	208
	Credit <Cdt>	[0..1]	±		209

8.1.10.4.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

ContractData <CtrctData> contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		197
	AssetClass <AsstCls>	[0..1]	CodeSet		198
	ProductClassification <PdctClsfctn>	[0..1]	±		198
	ProductIdentification <PdctId>	[0..1]	±		198
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		198
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	199
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	199
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	200

8.1.10.4.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 504

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

8.1.10.4.2.1.2 AssetClass <AsstCls>*Presence:* [0..1]*Definition:* Specifies the classification according to the asset class of the contract.*Datatype:* "ProductType4Code" on page 509

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

8.1.10.4.2.1.3 ProductClassification <PdctClssfctn>*Presence:* [0..1]*Definition:* Specifies the classification of the derivative product.

ProductClassification <PdctClssfctn> contains one of the following elements (see "ProductClassification1Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		429
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		429

8.1.10.4.2.1.4 ProductIdentification <PdctId>*Presence:* [0..1]*Definition:* Specifies the identification of the derivative product.

ProductIdentification <PdctId> contains one of the following elements (see "SecurityIdentification18Choice" on page 495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		495
Or}	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		495

8.1.10.4.2.1.5 UnderlyingInstrument <UndrlygInstrm>*Presence:* [0..1]*Definition:* Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following elements (see "SecurityIdentification34Choice" on page 489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		489
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		489
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		490
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		490
Or	Index <Indx>	[1..1]			490
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		490
Or	Name <Nm>	[1..1]	Text		490
Or}	Index <Indx>	[1..1]	CodeSet		491
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		493

8.1.10.4.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

Presence: [0..1]

Definition: Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.4.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

Presence: [0..1]

Definition: Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.4.2.1.8 DeliverableCurrency <DlvrblCcy>

Presence: [0..1]

Definition: Specifies the currency to be delivered.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.4.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related specifically to a trade transaction.

TransactionData <TxData> contains the following **TradeTransaction25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		201
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		201
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		202
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		202
	Compression <Cmprssn>	[0..1]	Indicator		202
	Price <Pric>	[0..1]	±		202
	NotionalAmount <NtnlAmt>	[0..1]	±		203
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		203
	Quantity <Qty>	[0..1]	±		203
	UpFrontPayment <UpFrntPmt>	[0..1]	±		204
	DeliveryType <DlvryTp>	[0..1]	CodeSet		204
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		204
	EffectiveDate <FctvDt>	[0..1]	Date		204
	MaturityDate <MtrtyDt>	[0..1]	Date		205
	TerminationDate <TermntnDt>	[0..1]	Date		205
	SettlementDate <SttlmDt>	[0..*]	Date		205
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	205
	TradeConfirmation <TradConf>	[0..1]	±		205
	TradeClearing <TradClr>	[0..1]	±	C11	206
	InterestRate <IntrstRate>	[0..1]	±	C13	206
	Currency <Ccy>	[0..1]	±	C5	207
	Commodity <Cmmdty>	[0..1]	±		207
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		208
	Option <Optn>	[0..1]	±	C19	208
	Credit <Cdt>	[0..1]	±		209

8.1.10.4.2.2.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

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

Datatype: "Max52Text" on page 521

8.1.10.4.2.2.2 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 521

8.1.10.4.2.2.3 ComplexTradIdentification <CmplxTradId>

Presence: [0..1]

Definition: Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

Datatype: "Max35Text" on page 520

8.1.10.4.2.2.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

Datatype: "MICIdentifier" on page 516

8.1.10.4.2.2.5 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

8.1.10.4.2.2.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Price <Pric> contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		465
Or	Unit <Unit>	[1..1]	Quantity		465
Or	Percentage <Pctg>	[1..1]	Rate		465
Or	Yield <Yld>	[1..1]	Rate		465
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		465
Or}	Other <Othr>	[1..1]		C8	466
	Value <Val>	[0..1]	Quantity		466
	Type <Tp>	[0..1]	Text		466

8.1.10.4.2.2.7 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

NotionalAmount <NtnlAmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.4.2.2.8 PriceMultiplier <PricMltplr>

Presence: [0..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract.

Datatype: "[LongFraction21DecimalNumber](#)" on page 517

8.1.10.4.2.2.9 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		467
Or	NominalValue <NmnlVal>	[1..1]	Amount		468
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		468

8.1.10.4.2.2.10 UpFrontPayment <UpFrntPmt>

Presence: [0..1]

Definition: Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

UpFrontPayment <UpFrntPmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.4.2.2.11 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "[PhysicalTransferType4Code](#)" on page 509

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

8.1.10.4.2.2.12 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

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

Datatype: "[ISODatetime](#)" on page 514

8.1.10.4.2.2.13 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "[ISODate](#)" on page 514

8.1.10.4.2.2.14 MaturityDate <MtrtyDt>*Presence:* [0..1]*Definition:* Indicates the original date of expiry of the reported contract.*Usage:*

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 514**8.1.10.4.2.2.15 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Indicates the date in the case of an early termination of the reported contract.*Datatype:* "ISODate" on page 514**8.1.10.4.2.2.16 SettlementDate <SttlmDt>***Presence:* [0..*]*Definition:* Indicates the date of settlement of the underlying.*Datatype:* "ISODate" on page 514**8.1.10.4.2.2.17 MasterAgreement <MstrAgrmt>***Presence:* [0..1]*Definition:* Details related to the Master agreement.*Impacted by:* C9 "OneElementPresentRule"**MasterAgreement <MstrAgrmt>** contains the following elements (see "MasterAgreement5" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		163
	Version <Vrsn>	[0..1]	Text		163

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

8.1.10.4.2.2.18 TradeConfirmation <TradConf>*Presence:* [0..1]*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation2Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Conf>	[1..1]	±	C10	428
Or}	NonConfirmed <NonConf>	[1..1]	±		428

8.1.10.4.2.2.19 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C11 "OneElementPresentRule"

TradeClearing <TradClr> contains the following elements (see "TradeClearing3" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgt>	[0..1]	CodeSet		425
	ClearingStatus <ClrSts>	[0..1]			426
{Or	Cleared <Clrd>	[1..1]	±	C12	426
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		426
	IntraGroup <IntraGrp>	[0..1]	Indicator		427

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True
 /ClearingObligation Must be present
 Or /ClearingStatus Must be present
 Or /IntraGroup Must be present

8.1.10.4.2.2.20 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C13 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following elements (see "InterestRateLegs7" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		469
	SecondLeg <ScndLeg>	[0..1]	±		469

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

8.1.10.4.2.21 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C5 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following elements (see "CurrencyExchange10" on page 173 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrbICrossCcy>	[0..1]	CodeSet	C2	173
	ExchangeRate <XchgRate>	[0..1]	Rate		173
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		174
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		174

Constraints

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

/ExchangeRate Must be present

Or /ForwardExchangeRate Must be present

8.1.10.4.2.22 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		165
Or	Energy <Nrgy>	[1..1]	CodeSet		165
Or	Environmental <Envttl>	[1..1]	CodeSet		166
Or	Freight <Frgh>	[1..1]	CodeSet		166
Or	Index <Indx>	[1..1]	CodeSet		166
Or	Metal <Metl>	[1..1]	CodeSet		166
Or	Exotic <Extc>	[1..1]	CodeSet		167
Or}	Other <Othr>	[1..1]	CodeSet		167

8.1.10.4.2.2.23 EnergySpecificAttributes <NrgySpfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

EnergySpecificAttributes <NrgySpfcAttrbts> contains the following elements (see "[EnergySpecificAttribute5](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		167
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		168
	LoadType <LdTp>	[0..1]	CodeSet		168
	DeliveryAttribute <DlvryAttr>	[0..*]	±		168

8.1.10.4.2.2.24 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: [C19 "OptionOrSwaptionAttributePresenceRule"](#)

Option <Optn> contains the following elements (see "[OptionOrSwaption4](#)" on page 179 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		179
	StrikePrice <StrkPric>	[0..1]	±		179
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		180
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		180

Constraints

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

/OptionType Must be present

Or /StrikePrice Must be present

Or /OptionExerciseStyle[*] Must be present

8.1.10.4.2.2.25 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following elements (see "[CreditDerivative2](#)" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrt>	[0..1]	CodeSet		423
	ReferenceParty <RefPty>	[0..1]	±		423
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		424
	CalculationBasis <ClctnBsis>	[0..1]	Text		424
	Series <Srs>	[0..1]	Quantity		424
	Version <Vrsn>	[0..1]	Quantity		424
	IndexFactor <IndxFctr>	[0..1]	Rate		424
	Tranche <Trch>	[0..1]	±		425

8.1.10.4.3 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "[TechnicalAttributes1](#)" on page 447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		447

8.1.10.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "[SupplementaryDataRule](#)"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- **SupplementaryDataRule**

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

8.1.10.5 TradeTransactionOther6

Definition: Provides details of a non specified type report for a trade transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			212
	Counterparty <CtrPty>	[1..1]	±		213
	Valuation <Valtn>	[0..1]		C7	213
	ContractValue <CtrctVal>	[0..1]	±		214
	TimeStamp <TmStmp>	[0..1]	DateTime		214
	Type <Tp>	[0..1]	CodeSet		214
	Collateral <Coll>	[0..1]			215
	Collateralisation <Collstn>	[0..1]	CodeSet		215
	Portfolio <Prftl>	[0..1]	Text		216
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	216
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	216
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	217
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	217
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	217
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	218
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		218
	CommonTradeData <CmonTradData>	[1..1]			218
	ContractData <CtrctData>	[0..1]			220
	ContractType <CtrctTp>	[0..1]	CodeSet		220
	AssetClass <AsstClss>	[0..1]	CodeSet		221
	ProductClassification <PdctClssfctn>	[0..1]	±		221
	ProductIdentification <PdctId>	[0..1]	±		221
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		221
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	222
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	222
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	223
	TransactionData <TxData>	[1..1]			223
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		224
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		224
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		225
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		225

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		225
	Price <Pric>	[0..1]	±		225
	NotionalAmount <NtnlAmt>	[0..1]	±		226
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		226
	Quantity <Qty>	[0..1]	±		226
	UpFrontPayment <UpFrntPmt>	[0..1]	±		227
	DeliveryType <DlrvyTp>	[0..1]	CodeSet		227
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		227
	EffectiveDate <FctvDt>	[0..1]	Date		227
	MaturityDate <MtrtyDt>	[0..1]	Date		228
	TerminationDate <TermntnDt>	[0..1]	Date		228
	SettlementDate <SttlmDt>	[0..*]	Date		228
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	228
	TradeConfirmation <TradConf>	[0..1]	±		228
	TradeClearing <TradClr>	[0..1]	±	C11	229
	InterestRate <IntrstRate>	[0..1]	±	C13	229
	Currency <Ccy>	[0..1]	±	C5	230
	Commodity <Cmmdty>	[0..1]	±		230
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		231
	Option <Optn>	[0..1]	±	C19	231
	Credit <Cdt>	[0..1]	±		232
	ActionTypeDetails <ActnTpDtls>	[0..1]	Text		232
	TechnicalAttributes <TechAttrbts>	[0..1]	±		232
	SupplementaryData <SplmtryData>	[0..*]	±	C1	232

8.1.10.5.1 CounterpartySpecificData <CtrPtySpfcData>

Presence: [1..2]

Definition: Counterparty data details.

CounterpartySpecificData <CtrPtySpfcData> contains the following **CounterpartySpecificData22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		213
	Valuation <Valtn>	[0..1]		C7	213
	ContractValue <CtrctVal>	[0..1]	±		214
	TimeStamp <TmStmp>	[0..1]	DateTime		214
	Type <Tp>	[0..1]	CodeSet		214
	Collateral <Coll>	[0..1]			215
	Collateralisation <Collstn>	[0..1]	CodeSet		215
	Portfolio <Prftl>	[0..1]	Text		216
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	216
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	216
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	217
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	217
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	217
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	218
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		218

8.1.10.5.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following elements (see "TradeCounterpartyReport9" on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		458
	OtherCounterparty <OthrCtrPty>	[1..1]	±		458
	Broker <Brkr>	[0..1]	±		459
	SubmittingAgent <SubmitgAgt>	[0..1]	±		459
	ClearingMember <ClrMmb>	[0..1]	±		459
	Beneficiary <Bnfcry>	[0..1]	±		459

8.1.10.5.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C7 "OneElementPresentRule"

Valuation <Valtn> contains the following **ContractValuationData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		214
	TimeStamp <TmStmp>	[0..1]	DateTime		214
	Type <Tp>	[0..1]	CodeSet		214

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/ContractValue Must be present

Or /TimeStamp Must be present

Or /Type Must be present

8.1.10.5.1.2.1 ContractValue <CtrctVal>

Presence: [0..1]

Definition: Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.

ContractValue <CtrctVal> contains the following elements (see "AmountAndDirection54" on page 164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.5.1.2.2 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

Datatype: "ISODatetime" on page 514

8.1.10.5.1.2.3 Type <Tp>

Presence: [0..1]

Definition: Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

Datatype: "ValuationType1Code" on page 513

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.

CodeName	Name	Definition
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

8.1.10.5.1.3 Collateral <Coll>

Presence: [0..1]

Definition: Information related to collateral agreement existing between counterparties.

Collateral <Coll> contains the following **TradeCollateralReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[0..1]	CodeSet		215
	Portfolio <Prfl>	[0..1]	Text		216
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	216
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	216
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	217
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	217
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	217
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	218

8.1.10.5.1.3.1 Collateralisation <Collstn>

Presence: [0..1]

Definition: Information indicating the type of collateral agreement existing between counterparties.

Datatype: "CollateralisationType1Code" on page 501

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.

CodeName	Name	Definition
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

8.1.10.5.1.3.2 Portfolio <Prtfl>

Presence: [0..1]

Definition: A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 521

8.1.10.5.1.3.3 InitialMarginPosted <InitlMrgnPstd>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Usage: Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.5.1.3.4 VariationMarginPosted <VartnMrgnPstd>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Usage: Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

8.1.10.5.1.3.5 InitialMarginReceived <InitlMrgnRcvd>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Usage: Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.5.1.3.6 VariationMarginReceived <VartnMrgnRcvd>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Usage: Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.5.1.3.7 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.5.1.3.8 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.5.1.4 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of reporting to the trade repository as required by regulation.

Datatype: "ISODatetime" on page 514

8.1.10.5.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Trade transaction data details.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport37** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			220
	ContractType <CtrctTp>	[0..1]	CodeSet		220
	AssetClass <AsstClss>	[0..1]	CodeSet		221
	ProductClassification <PdctClssfctn>	[0..1]	±		221
	ProductIdentification <PdctId>	[0..1]	±		221
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		221
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	222
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	222
	DeliverableCurrency <DlvrbICcy>	[0..1]	CodeSet	C1	223
	TransactionData <TxData>	[1..1]			223
	UniqueTradeldentifier <UnqTradldr>	[1..1]	Text		224
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		224
	ComplexTradeldentification <CmplxTradld>	[0..1]	Text		225
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		225
	Compression <Cmprssn>	[0..1]	Indicator		225
	Price <Pric>	[0..1]	±		225
	NotionalAmount <NtnlAmt>	[0..1]	±		226
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		226
	Quantity <Qty>	[0..1]	±		226
	UpFrontPayment <UpFrntPmt>	[0..1]	±		227
	DeliveryType <DlvryTp>	[0..1]	CodeSet		227
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		227
	EffectiveDate <FctvDt>	[0..1]	Date		227
	MaturityDate <MtrtyDt>	[0..1]	Date		228
	TerminationDate <TermntnDt>	[0..1]	Date		228
	SettlementDate <SttlmDt>	[0..*]	Date		228
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	228
	TradeConfirmation <TradConf>	[0..1]	±		228
	TradeClearing <TradClr>	[0..1]	±	C11	229
	InterestRate <IntrstRate>	[0..1]	±	C13	229
	Currency <Ccy>	[0..1]	±	C5	230

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		230
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		231
	Option <Optn>	[0..1]	±	C19	231
	Credit <Cdt>	[0..1]	±		232
	ActionTypeDetails <ActnTpDtls>	[0..1]	Text		232

8.1.10.5.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

ContractData <CtrctData> contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		220
	AssetClass <AsstCls>	[0..1]	CodeSet		221
	ProductClassification <PdctClssfctn>	[0..1]	±		221
	ProductIdentification <PdctId>	[0..1]	±		221
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		221
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	222
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	222
	DeliverableCurrency <DlvrlbCcy>	[0..1]	CodeSet	C1	223

8.1.10.5.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 504

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.

CodeName	Name	Definition
OTHR	Other	Contract of other financial instrument contract type.

8.1.10.5.2.1.2 AssetClass <AsstCls>*Presence:* [0..1]*Definition:* Specifies the classification according to the asset class of the contract.*Datatype:* "ProductType4Code" on page 509

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

8.1.10.5.2.1.3 ProductClassification <PdctClsfctn>*Presence:* [0..1]*Definition:* Specifies the classification of the derivative product.**ProductClassification <PdctClsfctn>** contains one of the following elements (see "ProductClassification1Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClsfctnFinInstrm>	[1..1]	IdentifierSet		429
Or}	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		429

8.1.10.5.2.1.4 ProductIdentification <PdctId>*Presence:* [0..1]*Definition:* Specifies the identification of the derivative product.**ProductIdentification <PdctId>** contains one of the following elements (see "SecurityIdentification18Choice" on page 495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		495
Or}	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		495

8.1.10.5.2.1.5 UnderlyingInstrument <UndrlygInstrm>*Presence:* [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following elements (see "SecurityIdentification34Choice" on page 489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		489
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		489
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		490
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		490
Or	Index <Indx>	[1..1]			490
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		490
Or	Name <Nm>	[1..1]	Text		490
Or}	Index <Indx>	[1..1]	CodeSet		491
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		493

8.1.10.5.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

Presence: [0..1]

Definition: Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.5.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

Presence: [0..1]

Definition: Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.5.2.1.8 DeliverableCurrency <DlvrlCcy>

Presence: [0..1]

Definition: Specifies the currency to be delivered.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.5.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related specifically to a trade transaction.

TransactionData <TxData> contains the following **TradeTransaction25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		224
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		224
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		225
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		225
	Compression <Cmprssn>	[0..1]	Indicator		225
	Price <Pric>	[0..1]	±		225
	NotionalAmount <NtnlAmt>	[0..1]	±		226
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		226
	Quantity <Qty>	[0..1]	±		226
	UpFrontPayment <UpFrntPmt>	[0..1]	±		227
	DeliveryType <DlvryTp>	[0..1]	CodeSet		227
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		227
	EffectiveDate <FctvDt>	[0..1]	Date		227
	MaturityDate <MtrtyDt>	[0..1]	Date		228
	TerminationDate <TermntnDt>	[0..1]	Date		228
	SettlementDate <SttlmDt>	[0..*]	Date		228
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	228
	TradeConfirmation <TradConf>	[0..1]	±		228
	TradeClearing <TradClr>	[0..1]	±	C11	229
	InterestRate <IntrstRate>	[0..1]	±	C13	229
	Currency <Ccy>	[0..1]	±	C5	230
	Commodity <Cmmdty>	[0..1]	±		230
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		231
	Option <Optn>	[0..1]	±	C19	231
	Credit <Cdt>	[0..1]	±		232

8.1.10.5.2.2.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

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

Datatype: "Max52Text" on page 521

8.1.10.5.2.2.2 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 521

8.1.10.5.2.2.3 ComplexTradIdentification <CmplxTradId>

Presence: [0..1]

Definition: Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

Datatype: "Max35Text" on page 520

8.1.10.5.2.2.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

Datatype: "MICIdentifier" on page 516

8.1.10.5.2.2.5 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

8.1.10.5.2.2.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Price <Pric> contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		465
Or	Unit <Unit>	[1..1]	Quantity		465
Or	Percentage <Pctg>	[1..1]	Rate		465
Or	Yield <Yld>	[1..1]	Rate		465
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		465
Or}	Other <Othr>	[1..1]		C8	466
	Value <Val>	[0..1]	Quantity		466
	Type <Tp>	[0..1]	Text		466

8.1.10.5.2.2.7 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

NotionalAmount <NtnlAmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.5.2.2.8 PriceMultiplier <PricMltplr>

Presence: [0..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract.

Datatype: "[LongFraction21DecimalNumber](#)" on page 517

8.1.10.5.2.2.9 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		467
Or	NominalValue <NmnlVal>	[1..1]	Amount		468
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		468

8.1.10.5.2.2.10 UpFrontPayment <UpFrntPmt>

Presence: [0..1]

Definition: Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

UpFrontPayment <UpFrntPmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.5.2.2.11 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "[PhysicalTransferType4Code](#)" on page 509

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

8.1.10.5.2.2.12 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

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

Datatype: "[ISODatetime](#)" on page 514

8.1.10.5.2.2.13 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "[ISODate](#)" on page 514

8.1.10.5.2.2.14 MaturityDate <MtrtyDt>*Presence:* [0..1]*Definition:* Indicates the original date of expiry of the reported contract.*Usage:*

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 514**8.1.10.5.2.2.15 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Indicates the date in the case of an early termination of the reported contract.*Datatype:* "ISODate" on page 514**8.1.10.5.2.2.16 SettlementDate <SttlmDt>***Presence:* [0..*]*Definition:* Indicates the date of settlement of the underlying.*Datatype:* "ISODate" on page 514**8.1.10.5.2.2.17 MasterAgreement <MstrAgrmt>***Presence:* [0..1]*Definition:* Details related to the Master agreement.*Impacted by:* C9 "OneElementPresentRule"**MasterAgreement <MstrAgrmt>** contains the following elements (see "MasterAgreement5" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		163
	Version <Vrsn>	[0..1]	Text		163

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

8.1.10.5.2.2.18 TradeConfirmation <TradConf>*Presence:* [0..1]*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation2Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Conf>	[1..1]	±	C10	428
Or}	NonConfirmed <NonConf>	[1..1]	±		428

8.1.10.5.2.2.19 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C11 "OneElementPresentRule"

TradeClearing <TradClr> contains the following elements (see "TradeClearing3" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgt>	[0..1]	CodeSet		425
	ClearingStatus <ClrSts>	[0..1]			426
{Or	Cleared <Clrd>	[1..1]	±	C12	426
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		426
	IntraGroup <IntraGrp>	[0..1]	Indicator		427

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True
 /ClearingObligation Must be present
 Or /ClearingStatus Must be present
 Or /IntraGroup Must be present

8.1.10.5.2.2.20 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C13 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following elements (see "InterestRateLegs7" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		469
	SecondLeg <ScndLeg>	[0..1]	±		469

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

8.1.10.5.2.21 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C5 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following elements (see "CurrencyExchange10" on page 173 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrbICrossCcy>	[0..1]	CodeSet	C2	173
	ExchangeRate <XchgRate>	[0..1]	Rate		173
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		174
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		174

Constraints

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

/ExchangeRate Must be present

Or /ForwardExchangeRate Must be present

8.1.10.5.2.22 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		165
Or	Energy <Nrgy>	[1..1]	CodeSet		165
Or	Environmental <Envttl>	[1..1]	CodeSet		166
Or	Freight <Frgh>	[1..1]	CodeSet		166
Or	Index <Indx>	[1..1]	CodeSet		166
Or	Metal <Metl>	[1..1]	CodeSet		166
Or	Exotic <Extc>	[1..1]	CodeSet		167
Or}	Other <Othr>	[1..1]	CodeSet		167

8.1.10.5.2.2.23 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following elements (see "[EnergySpecificAttribute5](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		167
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		168
	LoadType <LdTp>	[0..1]	CodeSet		168
	DeliveryAttribute <DlvryAttr>	[0..*]	±		168

8.1.10.5.2.2.24 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: [C19 "OptionOrSwaptionAttributePresenceRule"](#)

Option <Optn> contains the following elements (see "[OptionOrSwaption4](#)" on page 179 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		179
	StrikePrice <StrkPric>	[0..1]	±		179
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		180
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		180

Constraints

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

/OptionType Must be present

Or /StrikePrice Must be present

Or /OptionExerciseStyle[*] Must be present

8.1.10.5.2.2.25 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following elements (see "[CreditDerivative2](#)" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrt>	[0..1]	CodeSet		423
	ReferenceParty <RefPty>	[0..1]	±		423
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		424
	CalculationBasis <ClctnBsis>	[0..1]	Text		424
	Series <Srs>	[0..1]	Quantity		424
	Version <Vrsn>	[0..1]	Quantity		424
	IndexFactor <IndxFctr>	[0..1]	Rate		424
	Tranche <Trch>	[0..1]	±		425

8.1.10.5.2.3 ActionTypeDetails <ActnTpDtls>

Presence: [0..1]

Definition: Details of the other action type.

Datatype: "[Max50Text](#)" on page 521

8.1.10.5.3 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "[TechnicalAttributes1](#)" on page 447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		447

8.1.10.5.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- **SupplementaryDataRule**

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

8.1.10.6 TradeTransactionValuationUpdate5

Definition: Provides details of a valuation update report on a trade transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			235
	Counterparty <CtrPty>	[1..1]	±		236
	Valuation <Valtn>	[0..1]			236
	ContractValue <CtrctVal>	[1..1]	±		237
	TimeStamp <TmStmp>	[1..1]	DateTime		237
	Type <Tp>	[1..1]	CodeSet		237
	Collateral <Coll>	[0..1]			237
	Collateralisation <Collstn>	[1..1]	CodeSet		238
	Portfolio <Prftl>	[0..1]	Text		238
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	239
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	239
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	239
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	240
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	240
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	240
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		241
	CommonTradeData <CmonTradData>	[0..1]		C18	241
	ContractData <CtrctData>	[0..1]			243
	ContractType <CtrctTp>	[0..1]	CodeSet		243
	AssetClass <AsstClss>	[0..1]	CodeSet		244
	ProductClassification <PdctClssfctn>	[0..1]	±		244
	ProductIdentification <PdctId>	[0..1]	±		244
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		245
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	245
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	246
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	246
	TransactionData <TxData>	[0..1]			246
	UniqueTradeIdentifier <UnqTradIdr>	[0..1]	Text		247
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		247
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		248
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		248

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		248
	Price <Pric>	[0..1]	±		248
	NotionalAmount <NtnlAmt>	[0..1]	±		249
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		249
	Quantity <Qty>	[0..1]	±		249
	UpFrontPayment <UpFrntPmt>	[0..1]	±		250
	DeliveryType <DlrvyTp>	[0..1]	CodeSet		250
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		250
	EffectiveDate <FctvDt>	[0..1]	Date		250
	MaturityDate <MtrtyDt>	[0..1]	Date		251
	TerminationDate <TermntnDt>	[0..1]	Date		251
	SettlementDate <SttlmDt>	[0..*]	Date		251
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	251
	TradeConfirmation <TradConf>	[0..1]	±		251
	TradeClearing <TradClr>	[0..1]	±	C11	252
	InterestRate <IntrstRate>	[0..1]	±	C13	252
	Currency <Ccy>	[0..1]	±	C5	253
	Commodity <Cmmdty>	[0..1]	±		253
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		254
	Option <Optn>	[0..1]	±	C19	254
	Credit <Cdt>	[0..1]	±		255
	TechnicalAttributes <TechAttrbts>	[0..1]	±		255
	SupplementaryData <SplmtryData>	[0..*]	±	C1	255

8.1.10.6.1 CounterpartySpecificData <CtrPtySpfcData>

Presence: [1..2]

Definition: Trade transaction data details.

CounterpartySpecificData <CtrPtySpfcData> contains the following **CounterpartySpecificData23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		236
	Valuation <Valtn>	[0..1]			236
	ContractValue <CtrctVal>	[1..1]	±		237
	TimeStamp <TmStmp>	[1..1]	DateTime		237
	Type <Tp>	[1..1]	CodeSet		237
	Collateral <Coll>	[0..1]			237
	Collateralisation <Collstn>	[1..1]	CodeSet		238
	Portfolio <Prtl>	[0..1]	Text		238
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	239
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	239
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	239
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	240
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	240
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	240
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		241

8.1.10.6.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Counterparty data details.

Counterparty <CtrPty> contains the following elements (see "TradeCounterpartyReport9" on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		458
	OtherCounterparty <OthrCtrPty>	[1..1]	±		458
	Broker <Brkr>	[0..1]	±		459
	SubmittingAgent <SubmitgAgt>	[0..1]	±		459
	ClearingMember <ClrMmb>	[0..1]	±		459
	Beneficiary <Bnfcry>	[0..1]	±		459

8.1.10.6.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data related to contract valuation.

Valuation <Valtn> contains the following **ContractValuationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[1..1]	±		237
	TimeStamp <TmStmp>	[1..1]	DateTime		237
	Type <Tp>	[1..1]	CodeSet		237

8.1.10.6.1.2.1 ContractValue <CtrctVal>

Presence: [1..1]

Definition: Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.

ContractValue <CtrctVal> contains the following elements (see "[AmountAndDirection54](#)" on page 164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.6.1.2.2 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

Datatype: "[ISODatetime](#)" on page 514

8.1.10.6.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

Datatype: "[ValuationType1Code](#)" on page 513

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

8.1.10.6.1.3 Collateral <Coll>

Presence: [0..1]

Definition: Information related to collateral agreement between counterparties.

Collateral <Coll> contains the following **TradeCollateralReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[1..1]	CodeSet		238
	Portfolio <Prftl>	[0..1]	Text		238
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	239
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	239
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	239
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	240
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	240
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	240

8.1.10.6.1.3.1 Collateralisation <Collstn>

Presence: [1..1]

Definition: Information indicating the type of collateral agreement existing between counterparties.

Datatype: "CollateralisationType1Code" on page 501

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

8.1.10.6.1.3.2 Portfolio <Prftl>

Presence: [0..1]

Definition: A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 521

8.1.10.6.1.3.3 InitialMarginPosted <InitlMrgnPstd>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Usage: Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.6.1.3.4 VariationMarginPosted <VartnMrgnPstd>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Usage: Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.6.1.3.5 InitialMarginReceived <InitlMrgnRcvd>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Usage: Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.6.1.3.6 VariationMarginReceived <VartnMrgnRcvd>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Usage: Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.6.1.3.7 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.6.1.3.8 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.6.1.4 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of reporting to the trade repository as required by regulation.

Datatype: "ISODatetime" on page 514

8.1.10.6.2 CommonTradeData <CmonTradData>

Presence: [0..1]

Definition: Trade transaction data details.

Impacted by: C18 "OneElementPresentRule"

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport36** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			243
	ContractType <CtrctTp>	[0..1]	CodeSet		243
	AssetClass <AsstClss>	[0..1]	CodeSet		244
	ProductClassification <PdctClssfctn>	[0..1]	±		244
	ProductIdentification <PdctId>	[0..1]	±		244
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		245
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	245
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	246
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	246
	TransactionData <TxData>	[0..1]			246
	UniqueTradeldentifier <UnqTradldr>	[0..1]	Text		247
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		247
	ComplexTradeldentification <CmplxTradld>	[0..1]	Text		248
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		248
	Compression <Cmprssn>	[0..1]	Indicator		248
	Price <Pric>	[0..1]	±		248
	NotionalAmount <NtnlAmt>	[0..1]	±		249
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		249
	Quantity <Qty>	[0..1]	±		249
	UpFrontPayment <UpFrntPmt>	[0..1]	±		250
	DeliveryType <DlvryTp>	[0..1]	CodeSet		250
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		250
	EffectiveDate <FctvDt>	[0..1]	Date		250
	MaturityDate <MtrtyDt>	[0..1]	Date		251
	TerminationDate <TermntnDt>	[0..1]	Date		251
	SettlementDate <SttlmDt>	[0..*]	Date		251
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	251
	TradeConfirmation <TradConf>	[0..1]	±		251
	TradeClearing <TradClr>	[0..1]	±	C11	252
	InterestRate <IntrstRate>	[0..1]	±	C13	252
	Currency <Ccy>	[0..1]	±	C5	253

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		253
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		254
	Option <Optn>	[0..1]	±	C19	254
	Credit <Cdt>	[0..1]	±		255

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/ContractData Must be present

Or /TransactionData Must be present

8.1.10.6.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data specifically related to contract.

ContractData <CtrctData> contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		243
	AssetClass <AsstClss>	[0..1]	CodeSet		244
	ProductClassification <PdctClssfctn>	[0..1]	±		244
	ProductIdentification <PdctId>	[0..1]	±		244
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		245
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	245
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	246
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	246

8.1.10.6.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 504

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.

CodeName	Name	Definition
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

8.1.10.6.2.1.2 AssetClass <AsstCls>

Presence: [0..1]

Definition: Specifies the classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 509

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

8.1.10.6.2.1.3 ProductClassification <PdctClsfctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

ProductClassification <PdctClsfctn> contains one of the following elements (see "ProductClassification1Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClsfctnFinInstrm>	[1..1]	IdentifierSet		429
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		429

8.1.10.6.2.1.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

ProductIdentification <PdctId> contains one of the following elements (see "SecurityIdentification18Choice" on page 495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		495
Or}	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		495

8.1.10.6.2.1.5 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following elements (see "SecurityIdentification34Choice" on page 489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		489
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		489
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		490
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		490
Or	Index <Idx>	[1..1]			490
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		490
Or	Name <Nm>	[1..1]	Text		490
Or}	Index <Idx>	[1..1]	CodeSet		491
Or}	IdentificationNotAvailable <IdNotAvl>	[1..1]	CodeSet		493

8.1.10.6.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

Presence: [0..1]

Definition: Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

8.1.10.6.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

Presence: [0..1]

Definition: Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.6.2.1.8 DeliverableCurrency <DlvrblCcy>

Presence: [0..1]

Definition: Specifies the currency to be delivered.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.6.2.2 TransactionData <TxData>

Presence: [0..1]

Definition: Data related specifically to the transaction.

TransactionData <TxData> contains the following **TradeTransaction27** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradIdr>	[0..1]	Text		247
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		247
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		248
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		248
	Compression <Cmprssn>	[0..1]	Indicator		248
	Price <Pric>	[0..1]	±		248
	NotionalAmount <NtnlAmt>	[0..1]	±		249
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		249
	Quantity <Qty>	[0..1]	±		249
	UpFrontPayment <UpFrntPmt>	[0..1]	±		250
	DeliveryType <DlvryTp>	[0..1]	CodeSet		250
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		250
	EffectiveDate <FctvDt>	[0..1]	Date		250
	MaturityDate <MtrtyDt>	[0..1]	Date		251
	TerminationDate <TermntnDt>	[0..1]	Date		251
	SettlementDate <SttlmDt>	[0..*]	Date		251
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	251
	TradeConfirmation <TradConf>	[0..1]	±		251
	TradeClearing <TradClr>	[0..1]	±	C11	252
	InterestRate <IntrstRate>	[0..1]	±	C13	252
	Currency <Ccy>	[0..1]	±	C5	253
	Commodity <Cmmdty>	[0..1]	±		253
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		254
	Option <Optn>	[0..1]	±	C19	254
	Credit <Cdt>	[0..1]	±		255

8.1.10.6.2.2.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

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

Datatype: "Max52Text" on page 521

8.1.10.6.2.2.2 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 521

8.1.10.6.2.2.3 ComplexTradIdentification <CmplxTradId>

Presence: [0..1]

Definition: Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

Datatype: "Max35Text" on page 520

8.1.10.6.2.2.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

Datatype: "MICIdentifier" on page 516

8.1.10.6.2.2.5 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

8.1.10.6.2.2.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Price <Pric> contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		465
Or	Unit <Unit>	[1..1]	Quantity		465
Or	Percentage <Pctg>	[1..1]	Rate		465
Or	Yield <Yld>	[1..1]	Rate		465
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		465
Or}	Other <Othr>	[1..1]		C8	466
	Value <Val>	[0..1]	Quantity		466
	Type <Tp>	[0..1]	Text		466

8.1.10.6.2.2.7 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

NotionalAmount <NtnlAmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.6.2.2.8 PriceMultiplier <PricMltplr>

Presence: [0..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract.

Datatype: "[LongFraction21DecimalNumber](#)" on page 517

8.1.10.6.2.2.9 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		467
Or	NominalValue <NmnlVal>	[1..1]	Amount		468
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		468

8.1.10.6.2.2.10 UpFrontPayment <UpFrntPmt>

Presence: [0..1]

Definition: Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

UpFrontPayment <UpFrntPmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.6.2.2.11 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "[PhysicalTransferType4Code](#)" on page 509

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

8.1.10.6.2.2.12 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

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

Datatype: "[ISODatetime](#)" on page 514

8.1.10.6.2.2.13 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "[ISODate](#)" on page 514

8.1.10.6.2.2.14 MaturityDate <MtrtyDt>*Presence:* [0..1]*Definition:* Indicates the original date of expiry of the reported contract.*Usage:*

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 514**8.1.10.6.2.2.15 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Indicates the date in the case of an early termination of the reported contract.*Datatype:* "ISODate" on page 514**8.1.10.6.2.2.16 SettlementDate <SttlmDt>***Presence:* [0..*]*Definition:* Indicates the date of settlement of the underlying.*Datatype:* "ISODate" on page 514**8.1.10.6.2.2.17 MasterAgreement <MstrAgrmt>***Presence:* [0..1]*Definition:* Details related to the Master agreement.*Impacted by:* C9 "OneElementPresentRule"**MasterAgreement <MstrAgrmt>** contains the following elements (see "MasterAgreement5" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		163
	Version <Vrsn>	[0..1]	Text		163

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

8.1.10.6.2.2.18 TradeConfirmation <TradConf>*Presence:* [0..1]*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation2Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Conf>	[1..1]	±	C10	428
Or}	NonConfirmed <NonConf>	[1..1]	±		428

8.1.10.6.2.2.19 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C11 "OneElementPresentRule"

TradeClearing <TradClr> contains the following elements (see "TradeClearing3" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgt>	[0..1]	CodeSet		425
	ClearingStatus <ClrSts>	[0..1]			426
{Or	Cleared <Clrd>	[1..1]	±	C12	426
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		426
	IntraGroup <IntraGrp>	[0..1]	Indicator		427

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/ClearingObligation Must be present

Or /ClearingStatus Must be present

Or /IntraGroup Must be present

8.1.10.6.2.2.20 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C13 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following elements (see "InterestRateLegs7" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		469
	SecondLeg <ScndLeg>	[0..1]	±		469

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

8.1.10.6.2.2.21 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C5 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following elements (see "CurrencyExchange10" on page 173 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrbICrossCcy>	[0..1]	CodeSet	C2	173
	ExchangeRate <XchgRate>	[0..1]	Rate		173
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		174
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		174

Constraints

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

/ExchangeRate Must be present

Or /ForwardExchangeRate Must be present

8.1.10.6.2.2.22 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		165
Or	Energy <Nrgy>	[1..1]	CodeSet		165
Or	Environmental <Envttl>	[1..1]	CodeSet		166
Or	Freight <Frght>	[1..1]	CodeSet		166
Or	Index <Indx>	[1..1]	CodeSet		166
Or	Metal <Metl>	[1..1]	CodeSet		166
Or	Exotic <Extc>	[1..1]	CodeSet		167
Or}	Other <Othr>	[1..1]	CodeSet		167

8.1.10.6.2.2.23 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following elements (see "[EnergySpecificAttribute5](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		167
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		168
	LoadType <LdTp>	[0..1]	CodeSet		168
	DeliveryAttribute <DlvryAttr>	[0..*]	±		168

8.1.10.6.2.2.24 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: [C19 "OptionOrSwaptionAttributePresenceRule"](#)

Option <Optn> contains the following elements (see "[OptionOrSwaption4](#)" on page 179 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		179
	StrikePrice <StrkPric>	[0..1]	±		179
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		180
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		180

Constraints

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

/OptionType Must be present

Or /StrikePrice Must be present

Or /OptionExerciseStyle[*] Must be present

8.1.10.6.2.2.25 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following elements (see "[CreditDerivative2](#)" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrt>	[0..1]	CodeSet		423
	ReferenceParty <RefPty>	[0..1]	±		423
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		424
	CalculationBasis <ClctnBsis>	[0..1]	Text		424
	Series <Srs>	[0..1]	Quantity		424
	Version <Vrsn>	[0..1]	Quantity		424
	IndexFactor <IndxFctr>	[0..1]	Rate		424
	Tranche <Trch>	[0..1]	±		425

8.1.10.6.3 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "[TechnicalAttributes1](#)" on page 447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		447

8.1.10.6.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "[SupplementaryDataRule](#)"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- **SupplementaryDataRule**

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

8.1.10.7 TradePositionComponent5

Definition: Provides details of a component report on a trade position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			259
	Counterparty <CtrPty>	[1..1]			259
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		260
	OtherCounterparty <OthrCtrPty>	[1..1]	±		260
	Broker <Brkr>	[0..1]	±		261
	SubmittingAgent <SubmitgAgt>	[0..1]	±		261
	ClearingMember <ClrMmb>	[0..1]	±		261
	Beneficiary <Bnfcry>	[1..1]	±		262
	Valuation <Valtn>	[0..1]		C7	262
	ContractValue <CtrctVal>	[0..1]	±		262
	TimeStamp <TmStmp>	[0..1]	DateTime		263
	Type <Tp>	[0..1]	CodeSet		263
	Collateral <Coll>	[0..1]			263
	Collateralisation <Collstn>	[0..1]	CodeSet		263
	Portfolio <Prftl>	[0..1]	Text		264
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	264
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	264
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	265
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	265
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	266
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	266
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		266
	CommonTradeData <CmonTradData>	[1..1]			266
	ContractData <CtrctData>	[0..1]			268
	ContractType <CtrctTp>	[0..1]	CodeSet		268
	AssetClass <AsstCls>	[0..1]	CodeSet		269
	ProductClassification <PdctClssfctn>	[0..1]	±		269
	ProductIdentification <PdctId>	[0..1]	±		269
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		269
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	270
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	270

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCurrency <DlvrlCcy>	[0..1]	CodeSet	C1	271
	TransactionData <TxData>	[1..1]			271
	UniqueTradeIdentifier <UnqTradId>	[1..1]	Text		272
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		273
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		273
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		273
	Compression <Cmprssn>	[0..1]	Indicator		273
	Price <Pric>	[1..1]	±		273
	NotionalAmount <NtnlAmt>	[1..1]	±		274
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		274
	Quantity <Qty>	[1..1]	±		274
	UpFrontPayment <UpFrntPmt>	[0..1]	±		275
	DeliveryType <DlvryTp>	[1..1]	CodeSet		275
	ExecutionDateTime <ExctnDtTm>	[1..1]	DateTime		275
	EffectiveDate <FctvDt>	[1..1]	Date		275
	MaturityDate <MtrtyDt>	[0..1]	Date		276
	TerminationDate <TermtnDt>	[0..1]	Date		276
	SettlementDate <SttlmDt>	[0..*]	Date		276
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	276
	TradeConfirmation <TradConf>	[1..1]			276
{Or	Confirmed <Confd>	[1..1]	±		277
Or}	NonConfirmed <NonConfd>	[1..1]	±		277
	TradeClearing <TradClr>	[1..1]	±	C11	277
	InterestRate <IntrstRate>	[0..1]	±	C13	278
	Currency <Ccy>	[0..1]	±	C5	278
	Commodity <Cmmdty>	[0..1]	±		279
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		279
	Option <Optn>	[0..1]	±	C19	279
	Credit <Cdt>	[0..1]	±		280
	TechnicalAttributes <TechAttrbts>	[0..1]	±		280
	SupplementaryData <SplmtryData>	[0..*]	±	C1	281

8.1.10.7.1 CounterpartySpecificData <CtrPtySpcfcData>*Presence:* [1..2]*Definition:* Counterparty data details.**CounterpartySpecificData <CtrPtySpcfcData>** contains the following **CounterpartySpecificData24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]			259
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		260
	OtherCounterparty <OthrCtrPty>	[1..1]	±		260
	Broker <Brkr>	[0..1]	±		261
	SubmittingAgent <SubmitgAgt>	[0..1]	±		261
	ClearingMember <ClrMmb>	[0..1]	±		261
	Beneficiary <Bnfcry>	[1..1]	±		262
	Valuation <Valtn>	[0..1]		C7	262
	ContractValue <CtrctVal>	[0..1]	±		262
	TimeStamp <TmStmp>	[0..1]	DateTime		263
	Type <Tp>	[0..1]	CodeSet		263
	Collateral <Coll>	[0..1]			263
	Collateralisation <Collstn>	[0..1]	CodeSet		263
	Portfolio <Prfl>	[0..1]	Text		264
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	264
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	264
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	265
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	265
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	266
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	266
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		266

8.1.10.7.1.1 Counterparty <CtrPty>*Presence:* [1..1]*Definition:* Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following **TradeCounterpartyReport10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		260
	OtherCounterparty <OthrCtrPty>	[1..1]	±		260
	Broker <Brkr>	[0..1]	±		261
	SubmittingAgent <SubmitgAgt>	[0..1]	±		261
	ClearingMember <ClrMmb>	[0..1]	±		261
	Beneficiary <Bnfcry>	[1..1]	±		262

8.1.10.7.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains the following elements (see "Counterparty27" on page 482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			482
{Or	LEI <LEI>	[1..1]	IdentifierSet		482
Or}	Other <Othr>	[1..1]			483
	Identification <Id>	[1..1]			483
{Or	ClientIdentification <ClntId>	[1..1]	Text		483
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	483
	Name <Nm>	[0..1]	Text		484
	Domicile <Dmcl>	[0..1]	Text		484
	Nature <Ntr>	[1..1]	±		484
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		484
	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		485

8.1.10.7.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty in the transaction.

OtherCounterparty <OthrCtrPty> contains the following elements (see "Counterparty28" on page 481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		481
	Country <Ctry>	[1..1]	CodeSet	C4	481

8.1.10.7.1.1.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the broker as an intermediary for the reporting counterparty.

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification9Choice" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <ClnId>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.10.7.1.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the submitting agent in the case where the reporting counterparty has delegated the submission of the report to a third party or to the other counterparty.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification9Choice" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <ClnId>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.10.7.1.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identification of the clearing member in the case where the trade is cleared.

ClearingMember <ClrMmb> contains one of the following elements (see "OrganisationIdentification9Choice" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <ClnId>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.10.7.1.1.6 Beneficiary <Bnfcry>*Presence:* [1..1]*Definition:* Identification of the beneficiary who is subject to the rights and obligations arising from the contract.**Beneficiary <Bnfcry>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <ClnId>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.10.7.1.2 Valuation <Valtn>*Presence:* [0..1]*Definition:* Data specific to the valuation of the transaction.*Impacted by:* [C7 "OneElementPresentRule"](#)**Valuation <Valtn>** contains the following **ContractValuationData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		262
	TimeStamp <TmStmp>	[0..1]	DateTime		263
	Type <Tp>	[0..1]	CodeSet		263

Constraints• **OneElementPresentRule**

At least one of the 3 elements must be present.

```

Following Must be True
/ContractValue Must be present
Or   /TimeStamp Must be present
Or   /Type Must be present

```

8.1.10.7.1.2.1 ContractValue <CtrctVal>*Presence:* [0..1]*Definition:* Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.**ContractValue <CtrctVal>** contains the following elements (see "[AmountAndDirection54](#)" on page 164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.7.1.2.2 TimeStamp <TmStmp>*Presence:* [0..1]*Definition:* Date and time of the last valuation.*Usage:* For mark-to-market valuation the date and time of publishing of reference prices shall be reported.*Datatype:* "ISODatetime" on page 514**8.1.10.7.1.2.3 Type <Tp>***Presence:* [0..1]*Definition:* Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.*Datatype:* "ValuationType1Code" on page 513

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

8.1.10.7.1.3 Collateral <Coll>*Presence:* [0..1]*Definition:* Information related to collateral agreement existing between counterparties.**Collateral <Coll>** contains the following **TradeCollateralReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[0..1]	CodeSet		263
	Portfolio <Prftl>	[0..1]	Text		264
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	264
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	264
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	265
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	265
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	266
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	266

8.1.10.7.1.3.1 Collateralisation <Collstn>*Presence:* [0..1]*Definition:* Information indicating the type of collateral agreement existing between counterparties.*Datatype:* "CollateralisationType1Code" on page 501

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

8.1.10.7.1.3.2 Portfolio <Prftl>

Presence: [0..1]

Definition: A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 521

8.1.10.7.1.3.3 InitialMarginPosted <InitlMrgnPstd>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Usage: Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.7.1.3.4 VariationMarginPosted <VartnMrgnPstd>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Usage: Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.7.1.3.5 InitialMarginReceived <InitlMrgnRcvd>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Usage: Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.7.1.3.6 VariationMarginReceived <VartnMrgnRcvd>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Usage: Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.7.1.3.7 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.7.1.3.8 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.7.1.4 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of reporting to the trade repository as required by regulation.

Datatype: "ISODatetime" on page 514

8.1.10.7.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Contract and transaction trade data details.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport38** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			268
	ContractType <CtrctTp>	[0..1]	CodeSet		268
	AssetClass <AsstClss>	[0..1]	CodeSet		269
	ProductClassification <PdctClssfctn>	[0..1]	±		269
	ProductIdentification <PdctId>	[0..1]	±		269
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		269
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	270
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	270
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	271
	TransactionData <TxData>	[1..1]			271
	UniqueTradeldentifier <UnqTradldr>	[1..1]	Text		272
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		273
	ComplexTradeldentification <CmplxTradld>	[0..1]	Text		273
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		273
	Compression <Cmprssn>	[0..1]	Indicator		273
	Price <Pric>	[1..1]	±		273
	NotionalAmount <NtnlAmt>	[1..1]	±		274
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		274
	Quantity <Qty>	[1..1]	±		274
	UpFrontPayment <UpFrntPmt>	[0..1]	±		275
	DeliveryType <DlvryTp>	[1..1]	CodeSet		275
	ExecutionDateTime <ExctnDtTm>	[1..1]	DateTime		275
	EffectiveDate <FctvDt>	[1..1]	Date		275
	MaturityDate <MtrtyDt>	[0..1]	Date		276
	TerminationDate <TermntnDt>	[0..1]	Date		276
	SettlementDate <SttlmDt>	[0..*]	Date		276
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	276
	TradeConfirmation <TradConf>	[1..1]			276
{Or	Confirmed <Confd>	[1..1]	±		277
Or}	NonConfirmed <NonConfd>	[1..1]	±		277
	TradeClearing <TradClr>	[1..1]	±	C11	277

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestRate <IntrstRate>	[0..1]	±	C13	278
	Currency <Ccy>	[0..1]	±	C5	278
	Commodity <Cmmdty>	[0..1]	±		279
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		279
	Option <Optn>	[0..1]	±	C19	279
	Credit <Cdt>	[0..1]	±		280

8.1.10.7.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

ContractData <CtrctData> contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		268
	AssetClass <AsstClss>	[0..1]	CodeSet		269
	ProductClassification <PdctClssfctn>	[0..1]	±		269
	ProductIdentification <PdctId>	[0..1]	±		269
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		269
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	270
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	270
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	271

8.1.10.7.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 504

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.

CodeName	Name	Definition
OTHR	Other	Contract of other financial instrument contract type.

8.1.10.7.2.1.2 AssetClass <AsstCls>

Presence: [0..1]

Definition: Specifies the classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 509

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

8.1.10.7.2.1.3 ProductClassification <PdctClsfctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

ProductClassification <PdctClsfctn> contains one of the following elements (see "ProductClassification1Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClsfctnFinInstrm>	[1..1]	IdentifierSet		429
Or}	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		429

8.1.10.7.2.1.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

ProductIdentification <PdctId> contains one of the following elements (see "SecurityIdentification18Choice" on page 495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		495
Or}	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		495

8.1.10.7.2.1.5 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following elements (see "SecurityIdentification34Choice" on page 489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		489
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		489
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		490
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		490
Or	Index <Indx>	[1..1]			490
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		490
Or	Name <Nm>	[1..1]	Text		490
Or}	Index <Indx>	[1..1]	CodeSet		491
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		493

8.1.10.7.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

Presence: [0..1]

Definition: Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.7.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

Presence: [0..1]

Definition: Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.7.2.1.8 DeliverableCurrency <DlvrblCcy>

Presence: [0..1]

Definition: Specifies the currency to be delivered.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.7.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

TransactionData <TxData> contains the following **TradeTransaction28** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		272
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		273
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		273
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		273
	Compression <Cmprssn>	[0..1]	Indicator		273
	Price <Pric>	[1..1]	±		273
	NotionalAmount <NtnlAmt>	[1..1]	±		274
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		274
	Quantity <Qty>	[1..1]	±		274
	UpFrontPayment <UpFrntPmt>	[0..1]	±		275
	DeliveryType <DlvryTp>	[1..1]	CodeSet		275
	ExecutionDateTime <ExctnDtTm>	[1..1]	DateTime		275
	EffectiveDate <FctvDt>	[1..1]	Date		275
	MaturityDate <MtrtyDt>	[0..1]	Date		276
	TerminationDate <TermntnDt>	[0..1]	Date		276
	SettlementDate <SttlmDt>	[0..*]	Date		276
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	276
	TradeConfirmation <TradConf>	[1..1]			276
{Or	Confirmed <Confd>	[1..1]	±		277
Or}	NonConfirmed <NonConfd>	[1..1]	±		277
	TradeClearing <TradClr>	[1..1]	±	C11	277
	InterestRate <IntrstRate>	[0..1]	±	C13	278
	Currency <Ccy>	[0..1]	±	C5	278
	Commodity <Cmmdty>	[0..1]	±		279
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		279
	Option <Optn>	[0..1]	±	C19	279
	Credit <Cdt>	[0..1]	±		280

8.1.10.7.2.2.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

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

Datatype: "Max52Text" on page 521

8.1.10.7.2.2.2 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 521

8.1.10.7.2.2.3 ComplexTradeldentification <CmplxTradld>

Presence: [0..1]

Definition: Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

Datatype: "Max35Text" on page 520

8.1.10.7.2.2.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

Datatype: "MICIdentifier" on page 516

8.1.10.7.2.2.5 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

8.1.10.7.2.2.6 Price <Pric>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Price <Pric> contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		465
Or	Unit <Unit>	[1..1]	Quantity		465
Or	Percentage <Pctg>	[1..1]	Rate		465
Or	Yield <Yld>	[1..1]	Rate		465
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		465
Or}	Other <Othr>	[1..1]		C8	466
	Value <Val>	[0..1]	Quantity		466
	Type <Tp>	[0..1]	Text		466

8.1.10.7.2.2.7 NotionalAmount <NtnlAmt>

Presence: [1..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

NotionalAmount <NtnlAmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.7.2.2.8 PriceMultiplier <PricMltplr>

Presence: [1..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract.

Datatype: "[LongFraction21DecimalNumber](#)" on page 517

8.1.10.7.2.2.9 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		467
Or	NominalValue <NmnlVal>	[1..1]	Amount		468
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		468

8.1.10.7.2.2.10 UpFrontPayment <UpFrntPmt>

Presence: [0..1]

Definition: Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

UpFrontPayment <UpFrntPmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.7.2.2.11 DeliveryType <DlvryTp>

Presence: [1..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "[PhysicalTransferType4Code](#)" on page 509

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

8.1.10.7.2.2.12 ExecutionDateTime <ExctnDtTm>

Presence: [1..1]

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

Datatype: "[ISODatetime](#)" on page 514

8.1.10.7.2.2.13 EffectiveDate <FctvDt>

Presence: [1..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "[ISODate](#)" on page 514

8.1.10.7.2.2.14 MaturityDate <MtrtyDt>*Presence:* [0..1]*Definition:* Indicates the original date of expiry of the reported contract.*Usage:*

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 514**8.1.10.7.2.2.15 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Indicates the date in the case of an early termination of the reported contract.*Datatype:* "ISODate" on page 514**8.1.10.7.2.2.16 SettlementDate <SttlmDt>***Presence:* [0..*]*Definition:* Indicates the date of settlement of the underlying.*Datatype:* "ISODate" on page 514**8.1.10.7.2.2.17 MasterAgreement <MstrAgrmt>***Presence:* [0..1]*Definition:* Details related to the master agreement.*Impacted by:* C9 "OneElementPresentRule"**MasterAgreement <MstrAgrmt>** contains the following elements (see "MasterAgreement5" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		163
	Version <Vrsn>	[0..1]	Text		163

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

8.1.10.7.2.2.18 TradeConfirmation <TradConf>*Presence:* [1..1]*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following **TradeConfirmation1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confid>	[1..1]	±		277
Or}	NonConfirmed <NonConfid>	[1..1]	±		277

8.1.10.7.2.2.18.1 Confirmed <Confid>

Presence: [1..1]

Definition: Indicates the type of contract confirmation.

Confirmed <Confid> contains the following elements (see "[TradeConfirmation2](#)" on page 447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		447
	TimeStamp <TmStmp>	[1..1]	DateTime		447

8.1.10.7.2.2.18.2 NonConfirmed <NonConfid>

Presence: [1..1]

Definition: Indicates that contract was not confirmed.

NonConfirmed <NonConfid> contains the following elements (see "[TradeNonConfirmation1](#)" on page 446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		446

8.1.10.7.2.2.19 TradeClearing <TradClr>

Presence: [1..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C11 "OneElementPresentRule"

TradeClearing <TradClr> contains the following elements (see "[TradeClearing3](#)" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		425
	ClearingStatus <ClrSts>	[0..1]			426
{Or	Cleared <Clrld>	[1..1]	±	C12	426
Or}	NonCleared <NonClrld>	[1..1]	CodeSet		426
	IntraGroup <IntraGrp>	[0..1]	Indicator		427

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/ClearingObligation Must be present

Or /ClearingStatus Must be present

Or /IntraGroup Must be present

8.1.10.7.2.2.20 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C13 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following elements (see "InterestRateLegs7" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		469
	SecondLeg <ScndLeg>	[0..1]	±		469

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

8.1.10.7.2.2.21 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C5 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following elements (see "CurrencyExchange10" on page 173 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrlCrossCcy>	[0..1]	CodeSet	C2	173
	ExchangeRate <XchgRate>	[0..1]	Rate		173
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		174
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		174

Constraints

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True
 /ExchangeRate Must be present
 Or /ForwardExchangeRate Must be present

8.1.10.7.2.2.22 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		165
Or	Energy <Nrgy>	[1..1]	CodeSet		165
Or	Environmental <Envttl>	[1..1]	CodeSet		166
Or	Freight <Frgh>	[1..1]	CodeSet		166
Or	Index <Indx>	[1..1]	CodeSet		166
Or	Metal <Metl>	[1..1]	CodeSet		166
Or	Exotic <Extc>	[1..1]	CodeSet		167
Or}	Other <Othr>	[1..1]	CodeSet		167

8.1.10.7.2.2.23 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following elements (see "[EnergySpecificAttribute5](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		167
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		168
	LoadType <LdTp>	[0..1]	CodeSet		168
	DeliveryAttribute <DlvryAttr>	[0..*]	±		168

8.1.10.7.2.2.24 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: [C19 "OptionOrSwaptionAttributePresenceRule"](#)

Option <Optn> contains the following elements (see "[OptionOrSwaption4](#)" on page 179 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		179
	StrikePrice <StrkPric>	[0..1]	±		179
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		180
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		180

Constraints

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

/OptionType Must be present

Or /StrikePrice Must be present

Or /OptionExerciseStyle[*] Must be present

8.1.10.7.2.25 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following elements (see "[CreditDerivative2](#)" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrtty>	[0..1]	CodeSet		423
	ReferenceParty <RefPty>	[0..1]	±		423
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		424
	CalculationBasis <ClctnBsis>	[0..1]	Text		424
	Series <Srs>	[0..1]	Quantity		424
	Version <Vrsn>	[0..1]	Quantity		424
	IndexFactor <IndxFctr>	[0..1]	Rate		424
	Tranche <Trch>	[0..1]	±		425

8.1.10.7.3 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "[TechnicalAttributes1](#)" on page 447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		447

8.1.10.7.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- **SupplementaryDataRule**

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

8.1.10.8 TradeTransactionEarlyTermination5

Definition: Provides details of an early termination report on a trade transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			283
	Counterparty <CtrPty>	[1..1]	±		284
	Valuation <Valtn>	[0..1]		C7	284
	ContractValue <CtrctVal>	[0..1]	±		285
	TimeStamp <TmStmp>	[0..1]	DateTime		285
	Type <Tp>	[0..1]	CodeSet		285
	Collateral <Coll>	[0..1]			286
	Collateralisation <Collstn>	[0..1]	CodeSet		286
	Portfolio <Prftl>	[0..1]	Text		287
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	287
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	287
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	288
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	288
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	288
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	289
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		289
	CommonTradeData <CmonTradData>	[1..1]			289
	ContractData <CtrctData>	[0..1]			291
	ContractType <CtrctTp>	[0..1]	CodeSet		291
	AssetClass <AsstClss>	[0..1]	CodeSet		292
	ProductClassification <PdctClssfctn>	[0..1]	±		292
	ProductIdentification <PdctId>	[0..1]	±		292
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		292
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	293
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	293
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	294
	TransactionData <TxData>	[1..1]			294
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		295
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		295
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		296
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		296

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		296
	Price <Pric>	[0..1]	±		296
	NotionalAmount <NtnlAmt>	[0..1]	±		297
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		297
	Quantity <Qty>	[0..1]	±		297
	UpFrontPayment <UpFrntPmt>	[0..1]	±		298
	DeliveryType <DlrvyTp>	[0..1]	CodeSet		298
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		298
	EffectiveDate <FctvDt>	[0..1]	Date		298
	MaturityDate <MtrtyDt>	[0..1]	Date		299
	TerminationDate <TermntnDt>	[1..1]	Date		299
	SettlementDate <SttlmDt>	[0..*]	Date		299
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	299
	TradeConfirmation <TradConf>	[0..1]	±		299
	TradeClearing <TradClr>	[0..1]	±	C11	300
	InterestRate <IntrstRate>	[0..1]	±	C13	300
	Currency <Ccy>	[0..1]	±	C5	301
	Commodity <Cmmdty>	[0..1]	±		301
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		302
	Option <Optn>	[0..1]	±	C19	302
	Credit <Cdt>	[0..1]	±		303
	TechnicalAttributes <TechAttrbts>	[0..1]	±		303
	SupplementaryData <SplmtryData>	[0..*]	±	C1	303

8.1.10.8.1 CounterpartySpecificData <CtrPtySpfcData>

Presence: [1..2]

Definition: Counterparty data details.

CounterpartySpecificData <CtrPtySpfcData> contains the following **CounterpartySpecificData22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		284
	Valuation <Valtn>	[0..1]		C7	284
	ContractValue <CtrctVal>	[0..1]	±		285
	TimeStamp <TmStmp>	[0..1]	DateTime		285
	Type <Tp>	[0..1]	CodeSet		285
	Collateral <Coll>	[0..1]			286
	Collateralisation <Collstn>	[0..1]	CodeSet		286
	Portfolio <Prftl>	[0..1]	Text		287
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	287
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	287
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	288
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	288
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	288
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	289
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		289

8.1.10.8.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following elements (see "TradeCounterpartyReport9" on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		458
	OtherCounterparty <OthrCtrPty>	[1..1]	±		458
	Broker <Brkr>	[0..1]	±		459
	SubmittingAgent <SubmitgAgt>	[0..1]	±		459
	ClearingMember <ClrMmb>	[0..1]	±		459
	Beneficiary <Bnfcry>	[0..1]	±		459

8.1.10.8.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C7 "OneElementPresentRule"

Valuation <Valtn> contains the following **ContractValuationData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		285
	TimeStamp <TmStmp>	[0..1]	DateTime		285
	Type <Tp>	[0..1]	CodeSet		285

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/ContractValue Must be present

Or /TimeStamp Must be present

Or /Type Must be present

8.1.10.8.1.2.1 ContractValue <CtrctVal>

Presence: [0..1]

Definition: Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.

ContractValue <CtrctVal> contains the following elements (see "AmountAndDirection54" on page 164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.8.1.2.2 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

Datatype: "ISODatetime" on page 514

8.1.10.8.1.2.3 Type <Tp>

Presence: [0..1]

Definition: Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

Datatype: "ValuationType1Code" on page 513

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.

CodeName	Name	Definition
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

8.1.10.8.1.3 Collateral <Coll>

Presence: [0..1]

Definition: Information related to collateral agreement existing between counterparties.

Collateral <Coll> contains the following **TradeCollateralReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[0..1]	CodeSet		286
	Portfolio <Prfl>	[0..1]	Text		287
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	287
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	287
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	288
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	288
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	288
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	289

8.1.10.8.1.3.1 Collateralisation <Collstn>

Presence: [0..1]

Definition: Information indicating the type of collateral agreement existing between counterparties.

Datatype: "CollateralisationType1Code" on page 501

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.

CodeName	Name	Definition
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

8.1.10.8.1.3.2 Portfolio <Prtfl>

Presence: [0..1]

Definition: A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 521

8.1.10.8.1.3.3 InitialMarginPosted <InitlMrgnPstd>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Usage: Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.8.1.3.4 VariationMarginPosted <VartnMrgnPstd>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Usage: Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

8.1.10.8.1.3.5 InitialMarginReceived <InitlMrgnRcvd>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Usage: Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.8.1.3.6 VariationMarginReceived <VartnMrgnRcvd>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Usage: Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.8.1.3.7 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.8.1.3.8 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.8.1.4 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of reporting to the trade repository as required by regulation.

Datatype: "ISODatetime" on page 514

8.1.10.8.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Trade transaction data details.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			291
	ContractType <CtrctTp>	[0..1]	CodeSet		291
	AssetClass <AsstClss>	[0..1]	CodeSet		292
	ProductClassification <PdctClssfctn>	[0..1]	±		292
	ProductIdentification <PdctId>	[0..1]	±		292
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		292
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	293
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	293
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	294
	TransactionData <TxData>	[1..1]			294
	UniqueTradeldentifier <UnqTradldr>	[1..1]	Text		295
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		295
	ComplexTradeldentification <CmplxTradld>	[0..1]	Text		296
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		296
	Compression <Cmprssn>	[0..1]	Indicator		296
	Price <Pric>	[0..1]	±		296
	NotionalAmount <NtnlAmt>	[0..1]	±		297
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		297
	Quantity <Qty>	[0..1]	±		297
	UpFrontPayment <UpFrntPmt>	[0..1]	±		298
	DeliveryType <DlvryTp>	[0..1]	CodeSet		298
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		298
	EffectiveDate <FctvDt>	[0..1]	Date		298
	MaturityDate <MtrtyDt>	[0..1]	Date		299
	TerminationDate <TermntnDt>	[1..1]	Date		299
	SettlementDate <SttlmDt>	[0..*]	Date		299
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	299
	TradeConfirmation <TradConf>	[0..1]	±		299
	TradeClearing <TradClr>	[0..1]	±	C11	300
	InterestRate <IntrstRate>	[0..1]	±	C13	300
	Currency <Ccy>	[0..1]	±	C5	301

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		301
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		302
	Option <Optn>	[0..1]	±	C19	302
	Credit <Cdt>	[0..1]	±		303

8.1.10.8.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

ContractData <CtrctData> contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		291
	AssetClass <AsstClss>	[0..1]	CodeSet		292
	ProductClassification <PdctClssfctn>	[0..1]	±		292
	ProductIdentification <PdctId>	[0..1]	±		292
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		292
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	293
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	293
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	294

8.1.10.8.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 504

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

8.1.10.8.2.1.2 AssetClass <AsstCls>*Presence:* [0..1]*Definition:* Specifies the classification according to the asset class of the contract.*Datatype:* "ProductType4Code" on page 509

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

8.1.10.8.2.1.3 ProductClassification <PdctClssfctn>*Presence:* [0..1]*Definition:* Specifies the classification of the derivative product.

ProductClassification <PdctClssfctn> contains one of the following elements (see "ProductClassification1Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		429
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		429

8.1.10.8.2.1.4 ProductIdentification <PdctId>*Presence:* [0..1]*Definition:* Specifies the identification of the derivative product.

ProductIdentification <PdctId> contains one of the following elements (see "SecurityIdentification18Choice" on page 495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		495
Or}	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		495

8.1.10.8.2.1.5 UnderlyingInstrument <UndrlygInstrm>*Presence:* [0..1]*Definition:* Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlyInstrm> contains one of the following elements (see "SecurityIdentification34Choice" on page 489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		489
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		489
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		490
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		490
Or	Index <Indx>	[1..1]			490
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		490
Or	Name <Nm>	[1..1]	Text		490
Or}	Index <Indx>	[1..1]	CodeSet		491
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		493

8.1.10.8.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

Presence: [0..1]

Definition: Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.8.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

Presence: [0..1]

Definition: Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.8.2.1.8 DeliverableCurrency <DlvrblCcy>

Presence: [0..1]

Definition: Specifies the currency to be delivered.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.8.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

TransactionData <TxData> contains the following **TradeTransaction26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		295
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		295
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		296
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		296
	Compression <Cmprssn>	[0..1]	Indicator		296
	Price <Pric>	[0..1]	±		296
	NotionalAmount <NtnlAmt>	[0..1]	±		297
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		297
	Quantity <Qty>	[0..1]	±		297
	UpFrontPayment <UpFrntPmt>	[0..1]	±		298
	DeliveryType <DlvryTp>	[0..1]	CodeSet		298
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		298
	EffectiveDate <FctvDt>	[0..1]	Date		298
	MaturityDate <MtrtyDt>	[0..1]	Date		299
	TerminationDate <TermntnDt>	[1..1]	Date		299
	SettlementDate <SttlmDt>	[0..*]	Date		299
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	299
	TradeConfirmation <TradConf>	[0..1]	±		299
	TradeClearing <TradClr>	[0..1]	±	C11	300
	InterestRate <IntrstRate>	[0..1]	±	C13	300
	Currency <Ccy>	[0..1]	±	C5	301
	Commodity <Cmmdty>	[0..1]	±		301
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		302
	Option <Optn>	[0..1]	±	C19	302
	Credit <Cdt>	[0..1]	±		303

8.1.10.8.2.2.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

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

Datatype: "Max52Text" on page 521

8.1.10.8.2.2.2 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 521

8.1.10.8.2.2.3 ComplexTradIdIdentification <CmplxTradId>

Presence: [0..1]

Definition: Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

Datatype: "Max35Text" on page 520

8.1.10.8.2.2.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

Datatype: "MICIdentifier" on page 516

8.1.10.8.2.2.5 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

8.1.10.8.2.2.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Price <Pric> contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		465
Or	Unit <Unit>	[1..1]	Quantity		465
Or	Percentage <Pctg>	[1..1]	Rate		465
Or	Yield <Yld>	[1..1]	Rate		465
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		465
Or}	Other <Othr>	[1..1]		C8	466
	Value <Val>	[0..1]	Quantity		466
	Type <Tp>	[0..1]	Text		466

8.1.10.8.2.2.7 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

NotionalAmount <NtnlAmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.8.2.2.8 PriceMultiplier <PricMltplr>

Presence: [0..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract.

Datatype: "[LongFraction21DecimalNumber](#)" on page 517

8.1.10.8.2.2.9 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		467
Or	NominalValue <NmnlVal>	[1..1]	Amount		468
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		468

8.1.10.8.2.2.10 UpFrontPayment <UpFrntPmt>

Presence: [0..1]

Definition: Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

UpFrontPayment <UpFrntPmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.8.2.2.11 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "[PhysicalTransferType4Code](#)" on page 509

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

8.1.10.8.2.2.12 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

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

Datatype: "[ISODatetime](#)" on page 514

8.1.10.8.2.2.13 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "[ISODate](#)" on page 514

8.1.10.8.2.2.14 MaturityDate <MtrtyDt>*Presence:* [0..1]*Definition:* Indicates the original date of expiry of the reported contract.*Usage:*

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 514**8.1.10.8.2.2.15 TerminationDate <TermntnDt>***Presence:* [1..1]*Definition:* Indicates the date in the case of an early termination of the reported contract.*Datatype:* "ISODate" on page 514**8.1.10.8.2.2.16 SettlementDate <SttlmDt>***Presence:* [0..*]*Definition:* Indicates the date of settlement of the underlying.*Datatype:* "ISODate" on page 514**8.1.10.8.2.2.17 MasterAgreement <MstrAgrmt>***Presence:* [0..1]*Definition:* Details related to the Master agreement.*Impacted by:* C9 "OneElementPresentRule"**MasterAgreement <MstrAgrmt>** contains the following elements (see "MasterAgreement5" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		163
	Version <Vrsn>	[0..1]	Text		163

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

8.1.10.8.2.2.18 TradeConfirmation <TradConf>*Presence:* [0..1]*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation2Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Conf>	[1..1]	±	C10	428
Or}	NonConfirmed <NonConf>	[1..1]	±		428

8.1.10.8.2.2.19 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C11 "OneElementPresentRule"

TradeClearing <TradClr> contains the following elements (see "TradeClearing3" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgt>	[0..1]	CodeSet		425
	ClearingStatus <ClrSts>	[0..1]			426
{Or	Cleared <Clrd>	[1..1]	±	C12	426
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		426
	IntraGroup <IntraGrp>	[0..1]	Indicator		427

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True
 /ClearingObligation Must be present
 Or /ClearingStatus Must be present
 Or /IntraGroup Must be present

8.1.10.8.2.2.20 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C13 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following elements (see "InterestRateLegs7" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		469
	SecondLeg <ScndLeg>	[0..1]	±		469

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

8.1.10.8.2.21 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C5 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following elements (see "CurrencyExchange10" on page 173 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrbICrossCcy>	[0..1]	CodeSet	C2	173
	ExchangeRate <XchgRate>	[0..1]	Rate		173
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		174
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		174

Constraints

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

/ExchangeRate Must be present

Or /ForwardExchangeRate Must be present

8.1.10.8.2.22 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		165
Or	Energy <Nrgy>	[1..1]	CodeSet		165
Or	Environmental <Envttl>	[1..1]	CodeSet		166
Or	Freight <Frgh>	[1..1]	CodeSet		166
Or	Index <Indx>	[1..1]	CodeSet		166
Or	Metal <Metl>	[1..1]	CodeSet		166
Or	Exotic <Extc>	[1..1]	CodeSet		167
Or}	Other <Othr>	[1..1]	CodeSet		167

8.1.10.8.2.2.23 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following elements (see "[EnergySpecificAttribute5](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		167
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		168
	LoadType <LdTp>	[0..1]	CodeSet		168
	DeliveryAttribute <DlvryAttr>	[0..*]	±		168

8.1.10.8.2.2.24 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: [C19 "OptionOrSwaptionAttributePresenceRule"](#)

Option <Optn> contains the following elements (see "[OptionOrSwaption4](#)" on page 179 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		179
	StrikePrice <StrkPric>	[0..1]	±		179
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		180
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		180

Constraints

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

/OptionType Must be present

Or /StrikePrice Must be present

Or /OptionExerciseStyle[*] Must be present

8.1.10.8.2.25 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following elements (see "[CreditDerivative2](#)" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrt>	[0..1]	CodeSet		423
	ReferenceParty <RefPty>	[0..1]	±		423
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		424
	CalculationBasis <ClctnBsis>	[0..1]	Text		424
	Series <Srs>	[0..1]	Quantity		424
	Version <Vrsn>	[0..1]	Quantity		424
	IndexFactor <IndxFctr>	[0..1]	Rate		424
	Tranche <Trch>	[0..1]	±		425

8.1.10.8.3 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "[TechnicalAttributes1](#)" on page 447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		447

8.1.10.8.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "[SupplementaryDataRule](#)"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- **SupplementaryDataRule**

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

8.1.10.9 TradeNewTransaction10

Definition: Provides details of a new trade transaction report.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			307
	Counterparty <CtrPty>	[1..1]			307
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		308
	OtherCounterparty <OthrCtrPty>	[1..1]	±		308
	Broker <Brkr>	[0..1]	±		309
	SubmittingAgent <SubmitgAgt>	[0..1]	±		309
	ClearingMember <ClrMmb>	[0..1]	±		309
	Beneficiary <Bnfcry>	[1..1]	±		310
	Valuation <Valtn>	[0..1]		C7	310
	ContractValue <CtrctVal>	[0..1]	±		310
	TimeStamp <TmStmp>	[0..1]	DateTime		311
	Type <Tp>	[0..1]	CodeSet		311
	Collateral <Coll>	[0..1]			311
	Collateralisation <Collstn>	[0..1]	CodeSet		311
	Portfolio <Prftl>	[0..1]	Text		312
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	312
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	312
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	313
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	313
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	314
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	314
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		314
	CommonTradeData <CmonTradData>	[1..1]			314
	ContractData <CtrctData>	[0..1]			316
	ContractType <CtrctTp>	[0..1]	CodeSet		316
	AssetClass <AsstCls>	[0..1]	CodeSet		317
	ProductClassification <PdctClsfctn>	[0..1]	±		317
	ProductIdentification <PdctId>	[0..1]	±		317
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		317
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	318
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	318

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCurrency <DlvrlCcy>	[0..1]	CodeSet	C1	319
	TransactionData <TxData>	[1..1]			319
	UniqueTradeIdentifier <UnqTradId>	[1..1]	Text		320
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		321
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		321
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		321
	Compression <Cmprssn>	[0..1]	Indicator		321
	Price <Pric>	[1..1]	±		321
	NotionalAmount <NtnlAmt>	[1..1]	±		322
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		322
	Quantity <Qty>	[1..1]	±		322
	UpFrontPayment <UpFrntPmt>	[0..1]	±		323
	DeliveryType <DlvryTp>	[1..1]	CodeSet		323
	ExecutionDateTime <ExctnDtTm>	[1..1]	DateTime		323
	EffectiveDate <FctvDt>	[1..1]	Date		323
	MaturityDate <MtrtyDt>	[0..1]	Date		324
	TerminationDate <TermtnDt>	[0..1]	Date		324
	SettlementDate <SttlmDt>	[0..*]	Date		324
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	324
	TradeConfirmation <TradConf>	[1..1]			324
{Or	Confirmed <Confd>	[1..1]	±		325
Or}	NonConfirmed <NonConfd>	[1..1]	±		325
	TradeClearing <TradClr>	[1..1]	±	C11	325
	InterestRate <IntrstRate>	[0..1]	±	C13	326
	Currency <Ccy>	[0..1]	±	C5	326
	Commodity <Cmmdty>	[0..1]	±		327
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		327
	Option <Optn>	[0..1]	±	C19	327
	Credit <Cdt>	[0..1]	±		328
	TechnicalAttributes <TechAttrbts>	[0..1]	±		328
	SupplementaryData <SplmtryData>	[0..*]	±	C1	329

8.1.10.9.1 CounterpartySpecificData <CtrPtySpcfcData>*Presence:* [1..2]*Definition:* Data specific to counterparties and related fields.**CounterpartySpecificData <CtrPtySpcfcData>** contains the following **CounterpartySpecificData24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]			307
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		308
	OtherCounterparty <OthrCtrPty>	[1..1]	±		308
	Broker <Brkr>	[0..1]	±		309
	SubmittingAgent <SubmitgAgt>	[0..1]	±		309
	ClearingMember <ClrMmb>	[0..1]	±		309
	Beneficiary <Bnfcry>	[1..1]	±		310
	Valuation <Valtn>	[0..1]		C7	310
	ContractValue <CtrctVal>	[0..1]	±		310
	TimeStamp <TmStmp>	[0..1]	DateTime		311
	Type <Tp>	[0..1]	CodeSet		311
	Collateral <Coll>	[0..1]			311
	Collateralisation <Collstn>	[0..1]	CodeSet		311
	Portfolio <Prfl>	[0..1]	Text		312
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	312
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	312
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	313
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	313
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	314
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	314
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		314

8.1.10.9.1.1 Counterparty <CtrPty>*Presence:* [1..1]*Definition:* Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following **TradeCounterpartyReport10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		308
	OtherCounterparty <OthrCtrPty>	[1..1]	±		308
	Broker <Brkr>	[0..1]	±		309
	SubmittingAgent <SubmitgAgt>	[0..1]	±		309
	ClearingMember <ClrMmb>	[0..1]	±		309
	Beneficiary <Bnfcry>	[1..1]	±		310

8.1.10.9.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains the following elements (see "Counterparty27" on page 482 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			482
{Or	LEI <LEI>	[1..1]	IdentifierSet		482
Or}	Other <Othr>	[1..1]			483
	Identification <Id>	[1..1]			483
{Or	ClientIdentification <ClntId>	[1..1]	Text		483
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	483
	Name <Nm>	[0..1]	Text		484
	Domicile <Dmcl>	[0..1]	Text		484
	Nature <Ntr>	[1..1]	±		484
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		484
	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		485

8.1.10.9.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty in the transaction.

OtherCounterparty <OthrCtrPty> contains the following elements (see "Counterparty28" on page 481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		481
	Country <Ctry>	[1..1]	CodeSet	C4	481

8.1.10.9.1.1.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the broker as an intermediary for the reporting counterparty.

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification9Choice" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <ClnId>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.10.9.1.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the submitting agent in the case where the reporting counterparty has delegated the submission of the report to a third party or to the other counterparty.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification9Choice" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <ClnId>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.10.9.1.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identification of the clearing member in the case where the trade is cleared.

ClearingMember <ClrMmb> contains one of the following elements (see "OrganisationIdentification9Choice" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <ClnId>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.10.9.1.1.6 Beneficiary <Bnfcry>*Presence:* [1..1]*Definition:* Identification of the beneficiary who is subject to the rights and obligations arising from the contract.**Beneficiary <Bnfcry>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <CIntId>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.10.9.1.2 Valuation <Valtn>*Presence:* [0..1]*Definition:* Data specific to the valuation of the transaction.*Impacted by:* [C7 "OneElementPresentRule"](#)**Valuation <Valtn>** contains the following **ContractValuationData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		310
	TimeStamp <TmStmp>	[0..1]	DateTime		311
	Type <Tp>	[0..1]	CodeSet		311

Constraints• **OneElementPresentRule**

At least one of the 3 elements must be present.

```

Following Must be True
/ContractValue Must be present
Or   /TimeStamp Must be present
Or   /Type Must be present

```

8.1.10.9.1.2.1 ContractValue <CtrctVal>*Presence:* [0..1]*Definition:* Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.**ContractValue <CtrctVal>** contains the following elements (see "[AmountAndDirection54](#)" on page 164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.9.1.2.2 TimeStamp <TmStmp>*Presence:* [0..1]*Definition:* Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

Datatype: "ISODatetime" on page 514**8.1.10.9.1.2.3 Type <Tp>***Presence:* [0..1]

Definition: Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

Datatype: "ValuationType1Code" on page 513

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

8.1.10.9.1.3 Collateral <Coll>*Presence:* [0..1]*Definition:* Information related to collateral agreement existing between counterparties.**Collateral <Coll>** contains the following **TradeCollateralReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[0..1]	CodeSet		311
	Portfolio <Prftl>	[0..1]	Text		312
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	312
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	312
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	313
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	313
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	314
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	314

8.1.10.9.1.3.1 Collateralisation <Collstn>*Presence:* [0..1]*Definition:* Information indicating the type of collateral agreement existing between counterparties.*Datatype:* "CollateralisationType1Code" on page 501

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

8.1.10.9.1.3.2 Portfolio <Prtfl>

Presence: [0..1]

Definition: A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 521

8.1.10.9.1.3.3 InitialMarginPosted <InitlMrgnPstd>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Usage: Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.9.1.3.4 VariationMarginPosted <VartnMrgnPstd>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Usage: Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.9.1.3.5 InitialMarginReceived <InitlMrgnRcvd>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Usage: Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.9.1.3.6 VariationMarginReceived <VartnMrgnRcvd>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Usage: Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.9.1.3.7 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.9.1.3.8 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.9.1.4 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of reporting to the trade repository as required by regulation.

Datatype: "ISODateTime" on page 514

8.1.10.9.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport38** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			316
	ContractType <CtrctTp>	[0..1]	CodeSet		316
	AssetClass <AsstClss>	[0..1]	CodeSet		317
	ProductClassification <PdctClssfctn>	[0..1]	±		317
	ProductIdentification <PdctId>	[0..1]	±		317
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		317
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	318
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	318
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	319
	TransactionData <TxData>	[1..1]			319
	UniqueTradeldentifier <UnqTradldr>	[1..1]	Text		320
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		321
	ComplexTradeldentification <CmplxTradld>	[0..1]	Text		321
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		321
	Compression <Cmprssn>	[0..1]	Indicator		321
	Price <Pric>	[1..1]	±		321
	NotionalAmount <NtnlAmt>	[1..1]	±		322
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		322
	Quantity <Qty>	[1..1]	±		322
	UpFrontPayment <UpFrntPmt>	[0..1]	±		323
	DeliveryType <DlvryTp>	[1..1]	CodeSet		323
	ExecutionDateTime <ExctnDtTm>	[1..1]	DateTime		323
	EffectiveDate <FctvDt>	[1..1]	Date		323
	MaturityDate <MtrtyDt>	[0..1]	Date		324
	TerminationDate <TermtnDt>	[0..1]	Date		324
	SettlementDate <SttlmDt>	[0..*]	Date		324
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	324
	TradeConfirmation <TradConf>	[1..1]			324
{Or	Confirmed <Confd>	[1..1]	±		325
Or}	NonConfirmed <NonConfd>	[1..1]	±		325
	TradeClearing <TradClr>	[1..1]	±	C11	325

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestRate <IntrstRate>	[0..1]	±	C13	326
	Currency <Ccy>	[0..1]	±	C5	326
	Commodity <Cmmdty>	[0..1]	±		327
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		327
	Option <Optn>	[0..1]	±	C19	327
	Credit <Cdt>	[0..1]	±		328

8.1.10.9.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

ContractData <CtrctData> contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		316
	AssetClass <AsstCls>	[0..1]	CodeSet		317
	ProductClassification <PdctClssfctn>	[0..1]	±		317
	ProductIdentification <PdctId>	[0..1]	±		317
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		317
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	318
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	318
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	319

8.1.10.9.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 504

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.

CodeName	Name	Definition
OTHR	Other	Contract of other financial instrument contract type.

8.1.10.9.2.1.2 AssetClass <AsstCls>*Presence:* [0..1]*Definition:* Specifies the classification according to the asset class of the contract.*Datatype:* "ProductType4Code" on page 509

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

8.1.10.9.2.1.3 ProductClassification <PdctClsfctn>*Presence:* [0..1]*Definition:* Specifies the classification of the derivative product.**ProductClassification <PdctClsfctn>** contains one of the following elements (see "ProductClassification1Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClsfctnFinInstrm>	[1..1]	IdentifierSet		429
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		429

8.1.10.9.2.1.4 ProductIdentification <PdctId>*Presence:* [0..1]*Definition:* Specifies the identification of the derivative product.**ProductIdentification <PdctId>** contains one of the following elements (see "SecurityIdentification18Choice" on page 495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		495
Or}	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		495

8.1.10.9.2.1.5 UnderlyingInstrument <UndrlygInstrm>*Presence:* [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following elements (see "SecurityIdentification34Choice" on page 489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		489
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		489
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		490
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		490
Or	Index <Indx>	[1..1]			490
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		490
Or	Name <Nm>	[1..1]	Text		490
Or}	Index <Indx>	[1..1]	CodeSet		491
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		493

8.1.10.9.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

Presence: [0..1]

Definition: Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.9.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

Presence: [0..1]

Definition: Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.9.2.1.8 DeliverableCurrency <DlvrlCcy>

Presence: [0..1]

Definition: Specifies the currency to be delivered.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.9.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

TransactionData <TxData> contains the following **TradeTransaction28** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		320
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		321
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		321
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		321
	Compression <Cmprssn>	[0..1]	Indicator		321
	Price <Pric>	[1..1]	±		321
	NotionalAmount <NtnlAmt>	[1..1]	±		322
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		322
	Quantity <Qty>	[1..1]	±		322
	UpFrontPayment <UpFrntPmt>	[0..1]	±		323
	DeliveryType <DlvryTp>	[1..1]	CodeSet		323
	ExecutionDateTime <ExctnDtTm>	[1..1]	DateTime		323
	EffectiveDate <FctvDt>	[1..1]	Date		323
	MaturityDate <MtrtyDt>	[0..1]	Date		324
	TerminationDate <TermntnDt>	[0..1]	Date		324
	SettlementDate <SttlmDt>	[0..*]	Date		324
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	324
	TradeConfirmation <TradConf>	[1..1]			324
{Or	Confirmed <Confd>	[1..1]	±		325
Or}	NonConfirmed <NonConfd>	[1..1]	±		325
	TradeClearing <TradClr>	[1..1]	±	C11	325
	InterestRate <IntrstRate>	[0..1]	±	C13	326
	Currency <Ccy>	[0..1]	±	C5	326
	Commodity <Cmmdty>	[0..1]	±		327
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		327
	Option <Optn>	[0..1]	±	C19	327
	Credit <Cdt>	[0..1]	±		328

8.1.10.9.2.2.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

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

Datatype: "Max52Text" on page 521

8.1.10.9.2.2.2 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 521

8.1.10.9.2.2.3 ComplexTradIdentification <CmplxTradId>

Presence: [0..1]

Definition: Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

Datatype: "Max35Text" on page 520

8.1.10.9.2.2.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

Datatype: "MICIdentifier" on page 516

8.1.10.9.2.2.5 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

8.1.10.9.2.2.6 Price <Pric>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Price <Pric> contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		465
Or	Unit <Unit>	[1..1]	Quantity		465
Or	Percentage <Pctg>	[1..1]	Rate		465
Or	Yield <Yld>	[1..1]	Rate		465
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		465
Or}	Other <Othr>	[1..1]		C8	466
	Value <Val>	[0..1]	Quantity		466
	Type <Tp>	[0..1]	Text		466

8.1.10.9.2.2.7 NotionalAmount <NtnlAmt>

Presence: [1..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

NotionalAmount <NtnlAmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.9.2.2.8 PriceMultiplier <PricMltplr>

Presence: [1..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract.

Datatype: "[LongFraction21DecimalNumber](#)" on page 517

8.1.10.9.2.2.9 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		467
Or	NominalValue <NmnlVal>	[1..1]	Amount		468
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		468

8.1.10.9.2.2.10 UpFrontPayment <UpFrntPmt>

Presence: [0..1]

Definition: Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

UpFrontPayment <UpFrntPmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.9.2.2.11 DeliveryType <DlvryTp>

Presence: [1..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "[PhysicalTransferType4Code](#)" on page 509

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

8.1.10.9.2.2.12 ExecutionDateTime <ExctnDtTm>

Presence: [1..1]

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

Datatype: "[ISODatetime](#)" on page 514

8.1.10.9.2.2.13 EffectiveDate <FctvDt>

Presence: [1..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "[ISODate](#)" on page 514

8.1.10.9.2.2.14 MaturityDate <MtrtyDt>*Presence:* [0..1]*Definition:* Indicates the original date of expiry of the reported contract.*Usage:*

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 514**8.1.10.9.2.2.15 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Indicates the date in the case of an early termination of the reported contract.*Datatype:* "ISODate" on page 514**8.1.10.9.2.2.16 SettlementDate <SttlmDt>***Presence:* [0..*]*Definition:* Indicates the date of settlement of the underlying.*Datatype:* "ISODate" on page 514**8.1.10.9.2.2.17 MasterAgreement <MstrAgrmt>***Presence:* [0..1]*Definition:* Details related to the master agreement.*Impacted by:* C9 "OneElementPresentRule"**MasterAgreement <MstrAgrmt>** contains the following elements (see "MasterAgreement5" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		163
	Version <Vrsn>	[0..1]	Text		163

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

8.1.10.9.2.2.18 TradeConfirmation <TradConf>*Presence:* [1..1]*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following **TradeConfirmation1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confid>	[1..1]	±		325
Or}	NonConfirmed <NonConfid>	[1..1]	±		325

8.1.10.9.2.2.18.1 Confirmed <Confid>

Presence: [1..1]

Definition: Indicates the type of contract confirmation.

Confirmed <Confid> contains the following elements (see "[TradeConfirmation2](#)" on page 447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		447
	TimeStamp <TmStmp>	[1..1]	DateTime		447

8.1.10.9.2.2.18.2 NonConfirmed <NonConfid>

Presence: [1..1]

Definition: Indicates that contract was not confirmed.

NonConfirmed <NonConfid> contains the following elements (see "[TradeNonConfirmation1](#)" on page 446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		446

8.1.10.9.2.2.19 TradeClearing <TradClr>

Presence: [1..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C11 "OneElementPresentRule"

TradeClearing <TradClr> contains the following elements (see "[TradeClearing3](#)" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		425
	ClearingStatus <ClrSts>	[0..1]			426
{Or	Cleared <Clrld>	[1..1]	±	C12	426
Or}	NonCleared <NonClrld>	[1..1]	CodeSet		426
	IntraGroup <IntraGrp>	[0..1]	Indicator		427

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/ClearingObligation Must be present

Or /ClearingStatus Must be present

Or /IntraGroup Must be present

8.1.10.9.2.2.20 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C13 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following elements (see "InterestRateLegs7" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		469
	SecondLeg <ScndLeg>	[0..1]	±		469

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

8.1.10.9.2.2.21 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C5 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following elements (see "CurrencyExchange10" on page 173 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrblCrossCcy>	[0..1]	CodeSet	C2	173
	ExchangeRate <XchgRate>	[0..1]	Rate		173
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		174
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		174

Constraints

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True
 /ExchangeRate Must be present
 Or /ForwardExchangeRate Must be present

8.1.10.9.2.2.22 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		165
Or	Energy <Nrgy>	[1..1]	CodeSet		165
Or	Environmental <Envttl>	[1..1]	CodeSet		166
Or	Freight <Frgh>	[1..1]	CodeSet		166
Or	Index <Indx>	[1..1]	CodeSet		166
Or	Metal <Metl>	[1..1]	CodeSet		166
Or	Exotic <Extc>	[1..1]	CodeSet		167
Or}	Other <Othr>	[1..1]	CodeSet		167

8.1.10.9.2.2.23 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following elements (see "[EnergySpecificAttribute5](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		167
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		168
	LoadType <LdTp>	[0..1]	CodeSet		168
	DeliveryAttribute <DlvryAttr>	[0..*]	±		168

8.1.10.9.2.2.24 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: [C19 "OptionOrSwaptionAttributePresenceRule"](#)

Option <Optn> contains the following elements (see "[OptionOrSwaption4](#)" on page 179 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		179
	StrikePrice <StrkPric>	[0..1]	±		179
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		180
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		180

Constraints

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

/OptionType Must be present

Or /StrikePrice Must be present

Or /OptionExerciseStyle[*] Must be present

8.1.10.9.2.2.25 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following elements (see "[CreditDerivative2](#)" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrtty>	[0..1]	CodeSet		423
	ReferenceParty <RefPty>	[0..1]	±		423
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		424
	CalculationBasis <ClctnBsis>	[0..1]	Text		424
	Series <Srs>	[0..1]	Quantity		424
	Version <Vrsn>	[0..1]	Quantity		424
	IndexFactor <IndxFctr>	[0..1]	Rate		424
	Tranche <Trch>	[0..1]	±		425

8.1.10.9.3 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "[TechnicalAttributes1](#)" on page 447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		447

8.1.10.9.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- **SupplementaryDataRule**

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

8.1.10.10 TradePositionOther5

Definition: Provides details of an unspecified type of report on a trade position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			331
	Counterparty <CtrPty>	[1..1]	±		332
	Valuation <Valtn>	[0..1]		C7	332
	ContractValue <CtrctVal>	[0..1]	±		333
	TimeStamp <TmStmp>	[0..1]	DateTime		333
	Type <Tp>	[0..1]	CodeSet		333
	Collateral <Coll>	[0..1]			334
	Collateralisation <Collstn>	[0..1]	CodeSet		334
	Portfolio <Prftl>	[0..1]	Text		335
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	335
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	335
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	336
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	336
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	336
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	337
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		337
	CommonTradeData <CmonTradData>	[1..1]			337
	ContractData <CtrctData>	[0..1]			339
	ContractType <CtrctTp>	[0..1]	CodeSet		339
	AssetClass <AsstClss>	[0..1]	CodeSet		340
	ProductClassification <PdctClssfctn>	[0..1]	±		340
	ProductIdentification <PdctId>	[0..1]	±		340
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		340
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	341
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	341
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	342
	TransactionData <TxData>	[1..1]			342
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		343
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		343
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		344
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		344

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		344
	Price <Pric>	[0..1]	±		344
	NotionalAmount <NtnlAmt>	[0..1]	±		345
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		345
	Quantity <Qty>	[0..1]	±		345
	UpFrontPayment <UpFrntPmt>	[0..1]	±		346
	DeliveryType <DlvryTp>	[0..1]	CodeSet		346
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		346
	EffectiveDate <FctvDt>	[0..1]	Date		346
	MaturityDate <MtrtyDt>	[0..1]	Date		347
	TerminationDate <TermntnDt>	[0..1]	Date		347
	SettlementDate <SttlmDt>	[0..*]	Date		347
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	347
	TradeConfirmation <TradConf>	[0..1]	±		347
	TradeClearing <TradClr>	[0..1]	±	C11	348
	InterestRate <IntrstRate>	[0..1]	±	C13	348
	Currency <Ccy>	[0..1]	±	C5	349
	Commodity <Cmmdty>	[0..1]	±		349
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		350
	Option <Optn>	[0..1]	±	C19	350
	Credit <Cdt>	[0..1]	±		351
	ActionTypeDetails <ActnTpDtls>	[0..1]	Text		351
	TechnicalAttributes <TechAttrbts>	[0..1]	±		351
	SupplementaryData <SplmtryData>	[0..*]	±	C1	351

8.1.10.10.1 CounterpartySpecificData <CtrPtySpfcData>

Presence: [1..2]

Definition: Counterparty data details.

CounterpartySpecificData <CtrPtySpfcData> contains the following **CounterpartySpecificData22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		332
	Valuation <Valtn>	[0..1]		C7	332
	ContractValue <CtrctVal>	[0..1]	±		333
	TimeStamp <TmStmp>	[0..1]	DateTime		333
	Type <Tp>	[0..1]	CodeSet		333
	Collateral <Coll>	[0..1]			334
	Collateralisation <Collstn>	[0..1]	CodeSet		334
	Portfolio <Prftl>	[0..1]	Text		335
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	335
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	335
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	336
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	336
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	336
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	337
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		337

8.1.10.10.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following elements (see "TradeCounterpartyReport9" on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		458
	OtherCounterparty <OthrCtrPty>	[1..1]	±		458
	Broker <Brkr>	[0..1]	±		459
	SubmittingAgent <SubmitgAgt>	[0..1]	±		459
	ClearingMember <ClrMmb>	[0..1]	±		459
	Beneficiary <Bnfcry>	[0..1]	±		459

8.1.10.10.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C7 "OneElementPresentRule"

Valuation <Valtn> contains the following **ContractValuationData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		333
	TimeStamp <TmStmp>	[0..1]	DateTime		333
	Type <Tp>	[0..1]	CodeSet		333

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/ContractValue Must be present

Or /TimeStamp Must be present

Or /Type Must be present

8.1.10.10.1.2.1 ContractValue <CtrctVal>

Presence: [0..1]

Definition: Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.

ContractValue <CtrctVal> contains the following elements (see "AmountAndDirection54" on page 164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.10.1.2.2 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

Datatype: "ISODatetime" on page 514

8.1.10.10.1.2.3 Type <Tp>

Presence: [0..1]

Definition: Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

Datatype: "ValuationType1Code" on page 513

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.

CodeName	Name	Definition
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

8.1.10.10.1.3 Collateral <Coll>

Presence: [0..1]

Definition: Information related to collateral agreement existing between counterparties.

Collateral <Coll> contains the following **TradeCollateralReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[0..1]	CodeSet		334
	Portfolio <Prfl>	[0..1]	Text		335
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	335
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	335
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	336
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	336
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	336
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	337

8.1.10.10.1.3.1 Collateralisation <Collstn>

Presence: [0..1]

Definition: Information indicating the type of collateral agreement existing between counterparties.

Datatype: "CollateralisationType1Code" on page 501

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.

CodeName	Name	Definition
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

8.1.10.10.1.3.2 Portfolio <Prtfl>

Presence: [0..1]

Definition: A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 521

8.1.10.10.1.3.3 InitialMarginPosted <InitlMrgnPstd>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Usage: Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.10.1.3.4 VariationMarginPosted <VartnMrgnPstd>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Usage: Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

8.1.10.10.1.3.5 InitialMarginReceived <InitlMrgnRcvd>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Usage: Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.10.1.3.6 VariationMarginReceived <VartnMrgnRcvd>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Usage: Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.10.1.3.7 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.10.1.3.8 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.10.1.4 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of reporting to the trade repository as required by regulation.

Datatype: "ISODatetime" on page 514

8.1.10.10.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport37** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			339
	ContractType <CtrctTp>	[0..1]	CodeSet		339
	AssetClass <AsstClss>	[0..1]	CodeSet		340
	ProductClassification <PdctClssfctn>	[0..1]	±		340
	ProductIdentification <PdctId>	[0..1]	±		340
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		340
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	341
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	341
	DeliverableCurrency <DlvrbICcy>	[0..1]	CodeSet	C1	342
	TransactionData <TxData>	[1..1]			342
	UniqueTradeldentifier <UnqTradldr>	[1..1]	Text		343
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		343
	ComplexTradeldentification <CmplxTradld>	[0..1]	Text		344
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		344
	Compression <Cmprssn>	[0..1]	Indicator		344
	Price <Pric>	[0..1]	±		344
	NotionalAmount <NtnlAmt>	[0..1]	±		345
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		345
	Quantity <Qty>	[0..1]	±		345
	UpFrontPayment <UpFrntPmt>	[0..1]	±		346
	DeliveryType <DlvryTp>	[0..1]	CodeSet		346
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		346
	EffectiveDate <FctvDt>	[0..1]	Date		346
	MaturityDate <MtrtyDt>	[0..1]	Date		347
	TerminationDate <TermntnDt>	[0..1]	Date		347
	SettlementDate <SttlmDt>	[0..*]	Date		347
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	347
	TradeConfirmation <TradConf>	[0..1]	±		347
	TradeClearing <TradClr>	[0..1]	±	C11	348
	InterestRate <IntrstRate>	[0..1]	±	C13	348
	Currency <Ccy>	[0..1]	±	C5	349

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		349
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		350
	Option <Optn>	[0..1]	±	C19	350
	Credit <Cdt>	[0..1]	±		351
	ActionTypeDetails <ActnTpDtls>	[0..1]	Text		351

8.1.10.10.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

ContractData <CtrctData> contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		339
	AssetClass <AsstCls>	[0..1]	CodeSet		340
	ProductClassification <PdctClssfctn>	[0..1]	±		340
	ProductIdentification <PdctId>	[0..1]	±		340
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		340
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	341
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	341
	DeliverableCurrency <DlvrlbCcy>	[0..1]	CodeSet	C1	342

8.1.10.10.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 504

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.

CodeName	Name	Definition
OTHR	Other	Contract of other financial instrument contract type.

8.1.10.10.2.1.2 AssetClass <AsstCls>

Presence: [0..1]

Definition: Specifies the classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 509

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

8.1.10.10.2.1.3 ProductClassification <PdctClsfctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

ProductClassification <PdctClsfctn> contains one of the following elements (see "ProductClassification1Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClsfctnFinInstrm>	[1..1]	IdentifierSet		429
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		429

8.1.10.10.2.1.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

ProductIdentification <PdctId> contains one of the following elements (see "SecurityIdentification18Choice" on page 495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		495
Or}	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		495

8.1.10.10.2.1.5 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following elements (see "SecurityIdentification34Choice" on page 489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		489
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		489
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		490
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		490
Or	Index <Indx>	[1..1]			490
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		490
Or	Name <Nm>	[1..1]	Text		490
Or}	Index <Indx>	[1..1]	CodeSet		491
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		493

8.1.10.10.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

Presence: [0..1]

Definition: Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.10.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

Presence: [0..1]

Definition: Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.10.2.1.8 DeliverableCurrency <DlvrblCcy>

Presence: [0..1]

Definition: Specifies the currency to be delivered.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.10.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related specifically to a trade transaction.

TransactionData <TxData> contains the following **TradeTransaction25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		343
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		343
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		344
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		344
	Compression <Cmprssn>	[0..1]	Indicator		344
	Price <Pric>	[0..1]	±		344
	NotionalAmount <NtnlAmt>	[0..1]	±		345
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		345
	Quantity <Qty>	[0..1]	±		345
	UpFrontPayment <UpFrntPmt>	[0..1]	±		346
	DeliveryType <DlvryTp>	[0..1]	CodeSet		346
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		346
	EffectiveDate <FctvDt>	[0..1]	Date		346
	MaturityDate <MtrtyDt>	[0..1]	Date		347
	TerminationDate <TermntnDt>	[0..1]	Date		347
	SettlementDate <SttlmDt>	[0..*]	Date		347
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	347
	TradeConfirmation <TradConf>	[0..1]	±		347
	TradeClearing <TradClr>	[0..1]	±	C11	348
	InterestRate <IntrstRate>	[0..1]	±	C13	348
	Currency <Ccy>	[0..1]	±	C5	349
	Commodity <Cmmdty>	[0..1]	±		349
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		350
	Option <Optn>	[0..1]	±	C19	350
	Credit <Cdt>	[0..1]	±		351

8.1.10.10.2.2.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

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

Datatype: "Max52Text" on page 521

8.1.10.10.2.2.2 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 521

8.1.10.10.2.2.3 ComplexTradIdentification <CmplxTradId>

Presence: [0..1]

Definition: Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

Datatype: "Max35Text" on page 520

8.1.10.10.2.2.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

Datatype: "MICIdentifier" on page 516

8.1.10.10.2.2.5 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

8.1.10.10.2.2.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Price <Pric> contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		465
Or	Unit <Unit>	[1..1]	Quantity		465
Or	Percentage <Pctg>	[1..1]	Rate		465
Or	Yield <Yld>	[1..1]	Rate		465
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		465
Or}	Other <Othr>	[1..1]		C8	466
	Value <Val>	[0..1]	Quantity		466
	Type <Tp>	[0..1]	Text		466

8.1.10.10.2.2.7 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

NotionalAmount <NtnlAmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.10.2.2.8 PriceMultiplier <PricMltplr>

Presence: [0..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract.

Datatype: "[LongFraction21DecimalNumber](#)" on page 517

8.1.10.10.2.2.9 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		467
Or	NominalValue <NmnlVal>	[1..1]	Amount		468
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		468

8.1.10.10.2.2.10 UpFrontPayment <UpFrntPmt>

Presence: [0..1]

Definition: Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

UpFrontPayment <UpFrntPmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.10.2.2.11 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "[PhysicalTransferType4Code](#)" on page 509

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

8.1.10.10.2.2.12 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

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

Datatype: "[ISODatetime](#)" on page 514

8.1.10.10.2.2.13 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "[ISODate](#)" on page 514

8.1.10.10.2.2.14 MaturityDate <MtrtyDt>*Presence:* [0..1]*Definition:* Indicates the original date of expiry of the reported contract.*Usage:*

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 514**8.1.10.10.2.2.15 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Indicates the date in the case of an early termination of the reported contract.*Datatype:* "ISODate" on page 514**8.1.10.10.2.2.16 SettlementDate <SttlmDt>***Presence:* [0..*]*Definition:* Indicates the date of settlement of the underlying.*Datatype:* "ISODate" on page 514**8.1.10.10.2.2.17 MasterAgreement <MstrAgrmt>***Presence:* [0..1]*Definition:* Details related to the Master agreement.*Impacted by:* C9 "OneElementPresentRule"**MasterAgreement <MstrAgrmt>** contains the following elements (see "MasterAgreement5" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		163
	Version <Vrsn>	[0..1]	Text		163

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

8.1.10.10.2.2.18 TradeConfirmation <TradConf>*Presence:* [0..1]*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation2Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Conf>	[1..1]	±	C10	428
Or}	NonConfirmed <NonConf>	[1..1]	±		428

8.1.10.10.2.19 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C11 "OneElementPresentRule"

TradeClearing <TradClr> contains the following elements (see "TradeClearing3" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgt>	[0..1]	CodeSet		425
	ClearingStatus <ClrSts>	[0..1]			426
{Or	Cleared <Clrd>	[1..1]	±	C12	426
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		426
	IntraGroup <IntraGrp>	[0..1]	Indicator		427

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True
 /ClearingObligation Must be present
 Or /ClearingStatus Must be present
 Or /IntraGroup Must be present

8.1.10.10.2.20 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C13 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following elements (see "InterestRateLegs7" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		469
	SecondLeg <ScndLeg>	[0..1]	±		469

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

8.1.10.10.2.21 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C5 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following elements (see "CurrencyExchange10" on page 173 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrbICrossCcy>	[0..1]	CodeSet	C2	173
	ExchangeRate <XchgRate>	[0..1]	Rate		173
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		174
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		174

Constraints

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

/ExchangeRate Must be present

Or /ForwardExchangeRate Must be present

8.1.10.10.2.22 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		165
Or	Energy <Nrgy>	[1..1]	CodeSet		165
Or	Environmental <Envttl>	[1..1]	CodeSet		166
Or	Freight <Frgh>	[1..1]	CodeSet		166
Or	Index <Indx>	[1..1]	CodeSet		166
Or	Metal <Metl>	[1..1]	CodeSet		166
Or	Exotic <Extc>	[1..1]	CodeSet		167
Or}	Other <Othr>	[1..1]	CodeSet		167

8.1.10.10.2.2.23 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following elements (see "[EnergySpecificAttribute5](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		167
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		168
	LoadType <LdTp>	[0..1]	CodeSet		168
	DeliveryAttribute <DlvryAttr>	[0..*]	±		168

8.1.10.10.2.2.24 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: [C19 "OptionOrSwaptionAttributePresenceRule"](#)

Option <Optn> contains the following elements (see "[OptionOrSwaption4](#)" on page 179 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		179
	StrikePrice <StrkPric>	[0..1]	±		179
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		180
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		180

Constraints

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

/OptionType Must be present

Or /StrikePrice Must be present

Or /OptionExerciseStyle[*] Must be present

8.1.10.10.2.25 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following elements (see "[CreditDerivative2](#)" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrt>	[0..1]	CodeSet		423
	ReferenceParty <RefPty>	[0..1]	±		423
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		424
	CalculationBasis <ClctnBsis>	[0..1]	Text		424
	Series <Srs>	[0..1]	Quantity		424
	Version <Vrsn>	[0..1]	Quantity		424
	IndexFactor <IndxFctr>	[0..1]	Rate		424
	Tranche <Trch>	[0..1]	±		425

8.1.10.10.2.3 ActionTypeDetails <ActnTpDtls>

Presence: [0..1]

Definition: Details of the other action type.

Datatype: "[Max50Text](#)" on page 521

8.1.10.10.3 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "[TechnicalAttributes1](#)" on page 447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		447

8.1.10.10.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- **SupplementaryDataRule**

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

8.1.10.11 TradePositionValuationUpdate5

Definition: Provides details of a valuation update report on a trade position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			354
	Counterparty <CtrPty>	[1..1]	±		355
	Valuation <Valtn>	[0..1]			355
	ContractValue <CtrctVal>	[1..1]	±		356
	TimeStamp <TmStmp>	[1..1]	DateTime		356
	Type <Tp>	[1..1]	CodeSet		356
	Collateral <Coll>	[0..1]			356
	Collateralisation <Collstn>	[1..1]	CodeSet		357
	Portfolio <Prftl>	[0..1]	Text		357
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	358
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	358
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	358
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	359
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	359
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	359
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		360
	CommonTradeData <CmonTradData>	[0..1]		C18	360
	ContractData <CtrctData>	[0..1]			362
	ContractType <CtrctTp>	[0..1]	CodeSet		362
	AssetClass <AsstClss>	[0..1]	CodeSet		363
	ProductClassification <PdctClssfctn>	[0..1]	±		363
	ProductIdentification <PdctId>	[0..1]	±		363
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		364
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	364
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	365
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	365
	TransactionData <TxData>	[0..1]			365
	UniqueTradeIdentifier <UnqTradIdr>	[0..1]	Text		366
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		366
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		367
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		367

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		367
	Price <Pric>	[0..1]	±		367
	NotionalAmount <NtnlAmt>	[0..1]	±		368
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		368
	Quantity <Qty>	[0..1]	±		368
	UpFrontPayment <UpFrntPmt>	[0..1]	±		369
	DeliveryType <DlvryTp>	[0..1]	CodeSet		369
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		369
	EffectiveDate <FctvDt>	[0..1]	Date		369
	MaturityDate <MtrtyDt>	[0..1]	Date		370
	TerminationDate <TermntnDt>	[0..1]	Date		370
	SettlementDate <SttlmDt>	[0..*]	Date		370
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	370
	TradeConfirmation <TradConf>	[0..1]	±		370
	TradeClearing <TradClr>	[0..1]	±	C11	371
	InterestRate <IntrstRate>	[0..1]	±	C13	371
	Currency <Ccy>	[0..1]	±	C5	372
	Commodity <Cmmdty>	[0..1]	±		372
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		373
	Option <Optn>	[0..1]	±	C19	373
	Credit <Cdt>	[0..1]	±		374
	TechnicalAttributes <TechAttrbts>	[0..1]	±		374
	SupplementaryData <SplmtryData>	[0..*]	±	C1	374

8.1.10.11.1 CounterpartySpecificData <CtrPtySpfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpfcData> contains the following **CounterpartySpecificData23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		355
	Valuation <Valtn>	[0..1]			355
	ContractValue <CtrctVal>	[1..1]	±		356
	TimeStamp <TmStmp>	[1..1]	DateTime		356
	Type <Tp>	[1..1]	CodeSet		356
	Collateral <Coll>	[0..1]			356
	Collateralisation <Collstn>	[1..1]	CodeSet		357
	Portfolio <Prftl>	[0..1]	Text		357
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	358
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	358
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	358
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	359
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	359
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	359
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		360

8.1.10.11.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Counterparty data details.

Counterparty <CtrPty> contains the following elements (see "TradeCounterpartyReport9" on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		458
	OtherCounterparty <OthrCtrPty>	[1..1]	±		458
	Broker <Brkr>	[0..1]	±		459
	SubmittingAgent <SubmitgAgt>	[0..1]	±		459
	ClearingMember <ClrMmb>	[0..1]	±		459
	Beneficiary <Bnfcry>	[0..1]	±		459

8.1.10.11.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data related to contract valuation.

Valuation <Valtn> contains the following **ContractValuationData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[1..1]	±		356
	TimeStamp <TmStmp>	[1..1]	DateTime		356
	Type <Tp>	[1..1]	CodeSet		356

8.1.10.11.1.2.1 ContractValue <CtrctVal>

Presence: [1..1]

Definition: Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.

ContractValue <CtrctVal> contains the following elements (see "[AmountAndDirection54](#)" on page 164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.11.1.2.2 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

Datatype: "[ISODatetime](#)" on page 514

8.1.10.11.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

Datatype: "[ValuationType1Code](#)" on page 513

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

8.1.10.11.1.3 Collateral <Coll>

Presence: [0..1]

Definition: Information related to collateral agreement between counterparties.

Collateral <Coll> contains the following **TradeCollateralReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[1..1]	CodeSet		357
	Portfolio <Prftl>	[0..1]	Text		357
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	358
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	358
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	358
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	359
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	359
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	359

8.1.10.11.1.3.1 Collateralisation <Collstn>

Presence: [1..1]

Definition: Information indicating the type of collateral agreement existing between counterparties.

Datatype: "CollateralisationType1Code" on page 501

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

8.1.10.11.1.3.2 Portfolio <Prftl>

Presence: [0..1]

Definition: A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 521

8.1.10.11.1.3.3 InitialMarginPosted <InitlMrgnPstd>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Usage: Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.11.1.3.4 VariationMarginPosted <VartnMrgnPstd>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Usage: Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.11.1.3.5 InitialMarginReceived <InitlMrgnRcvd>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Usage: Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.11.1.3.6 VariationMarginReceived <VartnMrgnRcvd>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Usage: Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.11.1.3.7 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.11.1.3.8 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.11.1.4 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of reporting to the trade repository as required by regulation.

Datatype: "ISODatetime" on page 514

8.1.10.11.2 CommonTradeData <CmonTradData>

Presence: [0..1]

Definition: Data specifically related to transaction.

Impacted by: C18 "OneElementPresentRule"

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport36** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			362
	ContractType <CtrctTp>	[0..1]	CodeSet		362
	AssetClass <AsstClss>	[0..1]	CodeSet		363
	ProductClassification <PdctClssfctn>	[0..1]	±		363
	ProductIdentification <PdctId>	[0..1]	±		363
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		364
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	364
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	365
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	365
	TransactionData <TxData>	[0..1]			365
	UniqueTradeldentifier <UnqTradldr>	[0..1]	Text		366
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		366
	ComplexTradeldentification <CmplxTradld>	[0..1]	Text		367
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		367
	Compression <Cmprssn>	[0..1]	Indicator		367
	Price <Pric>	[0..1]	±		367
	NotionalAmount <NtnlAmt>	[0..1]	±		368
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		368
	Quantity <Qty>	[0..1]	±		368
	UpFrontPayment <UpFrntPmt>	[0..1]	±		369
	DeliveryType <DlvryTp>	[0..1]	CodeSet		369
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		369
	EffectiveDate <FctvDt>	[0..1]	Date		369
	MaturityDate <MtrtyDt>	[0..1]	Date		370
	TerminationDate <TermntnDt>	[0..1]	Date		370
	SettlementDate <SttlmDt>	[0..*]	Date		370
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	370
	TradeConfirmation <TradConf>	[0..1]	±		370
	TradeClearing <TradClr>	[0..1]	±	C11	371
	InterestRate <IntrstRate>	[0..1]	±	C13	371
	Currency <Ccy>	[0..1]	±	C5	372

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		372
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		373
	Option <Optn>	[0..1]	±	C19	373
	Credit <Cdt>	[0..1]	±		374

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/ContractData Must be present

Or /TransactionData Must be present

8.1.10.11.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data specifically related to contract.

ContractData <CtrctData> contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		362
	AssetClass <AsstClss>	[0..1]	CodeSet		363
	ProductClassification <PdctClssfctn>	[0..1]	±		363
	ProductIdentification <PdctId>	[0..1]	±		363
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		364
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	364
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	365
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	365

8.1.10.11.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 504

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.

CodeName	Name	Definition
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

8.1.10.11.2.1.2 AssetClass <AsstClss>

Presence: [0..1]

Definition: Specifies the classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 509

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

8.1.10.11.2.1.3 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

ProductClassification <PdctClssfctn> contains one of the following elements (see "ProductClassification1Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		429
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		429

8.1.10.11.2.1.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

ProductIdentification <PdctId> contains one of the following elements (see "SecurityIdentification18Choice" on page 495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		495
Or}	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		495

8.1.10.11.2.1.5 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following elements (see "SecurityIdentification34Choice" on page 489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		489
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		489
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		490
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		490
Or	Index <Idx>	[1..1]			490
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		490
Or	Name <Nm>	[1..1]	Text		490
Or}	Index <Idx>	[1..1]	CodeSet		491
Or}	IdentificationNotAvailable <IdNotAvl>	[1..1]	CodeSet		493

8.1.10.11.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

Presence: [0..1]

Definition: Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

8.1.10.11.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

Presence: [0..1]

Definition: Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.11.2.1.8 DeliverableCurrency <DlvrblCcy>

Presence: [0..1]

Definition: Specifies the currency to be delivered.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.11.2.2 TransactionData <TxData>

Presence: [0..1]

Definition: Data related specifically to the transaction.

TransactionData <TxData> contains the following **TradeTransaction27** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradIdr>	[0..1]	Text		366
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		366
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		367
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		367
	Compression <Cmprssn>	[0..1]	Indicator		367
	Price <Pric>	[0..1]	±		367
	NotionalAmount <NtnlAmt>	[0..1]	±		368
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		368
	Quantity <Qty>	[0..1]	±		368
	UpFrontPayment <UpFrntPmt>	[0..1]	±		369
	DeliveryType <DlvryTp>	[0..1]	CodeSet		369
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		369
	EffectiveDate <FctvDt>	[0..1]	Date		369
	MaturityDate <MtrtyDt>	[0..1]	Date		370
	TerminationDate <TermntnDt>	[0..1]	Date		370
	SettlementDate <SttlmDt>	[0..*]	Date		370
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	370
	TradeConfirmation <TradConf>	[0..1]	±		370
	TradeClearing <TradClr>	[0..1]	±	C11	371
	InterestRate <IntrstRate>	[0..1]	±	C13	371
	Currency <Ccy>	[0..1]	±	C5	372
	Commodity <Cmmdty>	[0..1]	±		372
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		373
	Option <Optn>	[0..1]	±	C19	373
	Credit <Cdt>	[0..1]	±		374

8.1.10.11.2.2.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [0..1]

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

Datatype: "Max52Text" on page 521

8.1.10.11.2.2.2 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 521

8.1.10.11.2.2.3 ComplexTradIdentification <CmplxTradId>

Presence: [0..1]

Definition: Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

Datatype: "Max35Text" on page 520

8.1.10.11.2.2.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

Datatype: "MICIdentifier" on page 516

8.1.10.11.2.2.5 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

8.1.10.11.2.2.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Price <Pric> contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		465
Or	Unit <Unit>	[1..1]	Quantity		465
Or	Percentage <Pctg>	[1..1]	Rate		465
Or	Yield <Yld>	[1..1]	Rate		465
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		465
Or}	Other <Othr>	[1..1]		C8	466
	Value <Val>	[0..1]	Quantity		466
	Type <Tp>	[0..1]	Text		466

8.1.10.11.2.2.7 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

NotionalAmount <NtnlAmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.11.2.2.8 PriceMultiplier <PricMltplr>

Presence: [0..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract.

Datatype: "[LongFraction21DecimalNumber](#)" on page 517

8.1.10.11.2.2.9 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		467
Or	NominalValue <NmnlVal>	[1..1]	Amount		468
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		468

8.1.10.11.2.2.10 UpFrontPayment <UpFrntPmt>

Presence: [0..1]

Definition: Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

UpFrontPayment <UpFrntPmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.11.2.2.11 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "[PhysicalTransferType4Code](#)" on page 509

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

8.1.10.11.2.2.12 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

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

Datatype: "[ISODatetime](#)" on page 514

8.1.10.11.2.2.13 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "[ISODate](#)" on page 514

8.1.10.11.2.2.14 MaturityDate <MtrtyDt>*Presence:* [0..1]*Definition:* Indicates the original date of expiry of the reported contract.*Usage:*

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 514**8.1.10.11.2.2.15 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Indicates the date in the case of an early termination of the reported contract.*Datatype:* "ISODate" on page 514**8.1.10.11.2.2.16 SettlementDate <SttlmDt>***Presence:* [0..*]*Definition:* Indicates the date of settlement of the underlying.*Datatype:* "ISODate" on page 514**8.1.10.11.2.2.17 MasterAgreement <MstrAgrmt>***Presence:* [0..1]*Definition:* Details related to the Master agreement.*Impacted by:* C9 "OneElementPresentRule"**MasterAgreement <MstrAgrmt>** contains the following elements (see "MasterAgreement5" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		163
	Version <Vrsn>	[0..1]	Text		163

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

8.1.10.11.2.2.18 TradeConfirmation <TradConf>*Presence:* [0..1]*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation2Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Conf>	[1..1]	±	C10	428
Or}	NonConfirmed <NonConf>	[1..1]	±		428

8.1.10.11.2.2.19 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C11 "OneElementPresentRule"

TradeClearing <TradClr> contains the following elements (see "TradeClearing3" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgt>	[0..1]	CodeSet		425
	ClearingStatus <ClrSts>	[0..1]			426
{Or	Cleared <Clrd>	[1..1]	±	C12	426
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		426
	IntraGroup <IntraGrp>	[0..1]	Indicator		427

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True
 /ClearingObligation Must be present
 Or /ClearingStatus Must be present
 Or /IntraGroup Must be present

8.1.10.11.2.2.20 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C13 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following elements (see "InterestRateLegs7" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		469
	SecondLeg <ScndLeg>	[0..1]	±		469

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

8.1.10.11.2.2.21 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C5 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following elements (see "CurrencyExchange10" on page 173 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrbICrossCcy>	[0..1]	CodeSet	C2	173
	ExchangeRate <XchgRate>	[0..1]	Rate		173
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		174
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		174

Constraints

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

/ExchangeRate Must be present

Or /ForwardExchangeRate Must be present

8.1.10.11.2.2.22 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		165
Or	Energy <Nrgy>	[1..1]	CodeSet		165
Or	Environmental <Envttl>	[1..1]	CodeSet		166
Or	Freight <Frgh>	[1..1]	CodeSet		166
Or	Index <Indx>	[1..1]	CodeSet		166
Or	Metal <Metl>	[1..1]	CodeSet		166
Or	Exotic <Extc>	[1..1]	CodeSet		167
Or}	Other <Othr>	[1..1]	CodeSet		167

8.1.10.11.2.2.23 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following elements (see "[EnergySpecificAttribute5](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		167
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		168
	LoadType <LdTp>	[0..1]	CodeSet		168
	DeliveryAttribute <DlvryAttr>	[0..*]	±		168

8.1.10.11.2.2.24 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: [C19 "OptionOrSwaptionAttributePresenceRule"](#)

Option <Optn> contains the following elements (see "[OptionOrSwaption4](#)" on page 179 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		179
	StrikePrice <StrkPric>	[0..1]	±		179
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		180
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		180

Constraints

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

/OptionType Must be present

Or /StrikePrice Must be present

Or /OptionExerciseStyle[*] Must be present

8.1.10.11.2.25 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following elements (see "[CreditDerivative2](#)" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrt>	[0..1]	CodeSet		423
	ReferenceParty <RefPty>	[0..1]	±		423
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		424
	CalculationBasis <ClctnBsis>	[0..1]	Text		424
	Series <Srs>	[0..1]	Quantity		424
	Version <Vrsn>	[0..1]	Quantity		424
	IndexFactor <IndxFctr>	[0..1]	Rate		424
	Tranche <Trch>	[0..1]	±		425

8.1.10.11.3 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "[TechnicalAttributes1](#)" on page 447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		447

8.1.10.11.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- **SupplementaryDataRule**

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

8.1.10.12 TradePositionEarlyTermination5

Definition: Provides details of an early termination report on a trade position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			377
	Counterparty <CtrPty>	[1..1]	±		378
	Valuation <Valtn>	[0..1]		C7	378
	ContractValue <CtrctVal>	[0..1]	±		379
	TimeStamp <TmStmp>	[0..1]	DateTime		379
	Type <Tp>	[0..1]	CodeSet		379
	Collateral <Coll>	[0..1]			380
	Collateralisation <Collstn>	[0..1]	CodeSet		380
	Portfolio <Prftl>	[0..1]	Text		381
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	381
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	381
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	382
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	382
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	382
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	383
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		383
	CommonTradeData <CmonTradData>	[1..1]			383
	ContractData <CtrctData>	[0..1]			385
	ContractType <CtrctTp>	[0..1]	CodeSet		385
	AssetClass <AsstClss>	[0..1]	CodeSet		386
	ProductClassification <PdctClssfctn>	[0..1]	±		386
	ProductIdentification <PdctId>	[0..1]	±		386
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		386
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	387
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	387
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	388
	TransactionData <TxData>	[1..1]			388
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		389
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		389
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		390
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		390

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Compression <Cmprssn>	[0..1]	Indicator		390
	Price <Pric>	[0..1]	±		390
	NotionalAmount <NtnlAmt>	[0..1]	±		391
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		391
	Quantity <Qty>	[0..1]	±		391
	UpFrontPayment <UpFrntPmt>	[0..1]	±		392
	DeliveryType <DlrvyTp>	[0..1]	CodeSet		392
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		392
	EffectiveDate <FctvDt>	[0..1]	Date		392
	MaturityDate <MtrtyDt>	[0..1]	Date		393
	TerminationDate <TermntnDt>	[1..1]	Date		393
	SettlementDate <SttlmDt>	[0..*]	Date		393
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	393
	TradeConfirmation <TradConf>	[0..1]	±		393
	TradeClearing <TradClr>	[0..1]	±	C11	394
	InterestRate <IntrstRate>	[0..1]	±	C13	394
	Currency <Ccy>	[0..1]	±	C5	395
	Commodity <Cmmdty>	[0..1]	±		395
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		396
	Option <Optn>	[0..1]	±	C19	396
	Credit <Cdt>	[0..1]	±		397
	TechnicalAttributes <TechAttrbts>	[0..1]	±		397
	SupplementaryData <SplmtryData>	[0..*]	±	C1	397

8.1.10.12.1 CounterpartySpecificData <CtrPtySpfcData>

Presence: [1..2]

Definition: Counterparty data details.

CounterpartySpecificData <CtrPtySpfcData> contains the following **CounterpartySpecificData22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]	±		378
	Valuation <Valtn>	[0..1]		C7	378
	ContractValue <CtrctVal>	[0..1]	±		379
	TimeStamp <TmStmp>	[0..1]	DateTime		379
	Type <Tp>	[0..1]	CodeSet		379
	Collateral <Coll>	[0..1]			380
	Collateralisation <Collstn>	[0..1]	CodeSet		380
	Portfolio <Prftl>	[0..1]	Text		381
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	381
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	381
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	382
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	382
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	382
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	383
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		383

8.1.10.12.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following elements (see "TradeCounterpartyReport9" on page 457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		458
	OtherCounterparty <OthrCtrPty>	[1..1]	±		458
	Broker <Brkr>	[0..1]	±		459
	SubmittingAgent <SubmitgAgt>	[0..1]	±		459
	ClearingMember <ClrMmb>	[0..1]	±		459
	Beneficiary <Bnfcry>	[0..1]	±		459

8.1.10.12.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C7 "OneElementPresentRule"

Valuation <Valtn> contains the following **ContractValuationData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		379
	TimeStamp <TmStmp>	[0..1]	DateTime		379
	Type <Tp>	[0..1]	CodeSet		379

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/ContractValue Must be present

Or /TimeStamp Must be present

Or /Type Must be present

8.1.10.12.1.2.1 ContractValue <CtrctVal>

Presence: [0..1]

Definition: Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.

ContractValue <CtrctVal> contains the following elements (see "AmountAndDirection54" on page 164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.12.1.2.2 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

Datatype: "ISODatetime" on page 514

8.1.10.12.1.2.3 Type <Tp>

Presence: [0..1]

Definition: Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

Datatype: "ValuationType1Code" on page 513

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.

CodeName	Name	Definition
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

8.1.10.12.1.3 Collateral <Coll>

Presence: [0..1]

Definition: Information related to collateral agreement existing between counterparties.

Collateral <Coll> contains the following **TradeCollateralReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[0..1]	CodeSet		380
	Portfolio <Prfl>	[0..1]	Text		381
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	381
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	381
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	382
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	382
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	382
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	383

8.1.10.12.1.3.1 Collateralisation <Collstn>

Presence: [0..1]

Definition: Information indicating the type of collateral agreement existing between counterparties.

Datatype: "CollateralisationType1Code" on page 501

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.

CodeName	Name	Definition
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

8.1.10.12.1.3.2 Portfolio <Prtfl>

Presence: [0..1]

Definition: A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 521

8.1.10.12.1.3.3 InitialMarginPosted <InitlMrgnPstd>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Usage: Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.12.1.3.4 VariationMarginPosted <VartnMrgnPstd>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Usage: Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

8.1.10.12.1.3.5 InitialMarginReceived <InitlMrgnRcvd>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Usage: Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.12.1.3.6 VariationMarginReceived <VartnMrgnRcvd>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Usage: Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.12.1.3.7 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.12.1.3.8 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.12.1.4 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of reporting to the trade repository as required by regulation.

Datatype: "ISODatetime" on page 514

8.1.10.12.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Contract and transaction trade data details.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			385
	ContractType <CtrctTp>	[0..1]	CodeSet		385
	AssetClass <AsstClss>	[0..1]	CodeSet		386
	ProductClassification <PdctClssfctn>	[0..1]	±		386
	ProductIdentification <PdctId>	[0..1]	±		386
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		386
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	387
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	387
	DeliverableCurrency <DlvrbICcy>	[0..1]	CodeSet	C1	388
	TransactionData <TxData>	[1..1]			388
	UniqueTradeldentifier <UnqTradldr>	[1..1]	Text		389
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		389
	ComplexTradeldentification <CmplxTradld>	[0..1]	Text		390
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		390
	Compression <Cmprssn>	[0..1]	Indicator		390
	Price <Pric>	[0..1]	±		390
	NotionalAmount <NtnlAmt>	[0..1]	±		391
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		391
	Quantity <Qty>	[0..1]	±		391
	UpFrontPayment <UpFrntPmt>	[0..1]	±		392
	DeliveryType <DlvryTp>	[0..1]	CodeSet		392
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		392
	EffectiveDate <FctvDt>	[0..1]	Date		392
	MaturityDate <MtrtyDt>	[0..1]	Date		393
	TerminationDate <TermntnDt>	[1..1]	Date		393
	SettlementDate <SttlmDt>	[0..*]	Date		393
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	393
	TradeConfirmation <TradConf>	[0..1]	±		393
	TradeClearing <TradClr>	[0..1]	±	C11	394
	InterestRate <IntrstRate>	[0..1]	±	C13	394
	Currency <Ccy>	[0..1]	±	C5	395

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		395
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		396
	Option <Optn>	[0..1]	±	C19	396
	Credit <Cdt>	[0..1]	±		397

8.1.10.12.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

ContractData <CtrctData> contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		385
	AssetClass <AsstClss>	[0..1]	CodeSet		386
	ProductClassification <PdctClssfctn>	[0..1]	±		386
	ProductIdentification <PdctId>	[0..1]	±		386
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		386
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	387
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	387
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	388

8.1.10.12.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 504

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

8.1.10.12.2.1.2 AssetClass <AsstClss>*Presence:* [0..1]*Definition:* Specifies the classification according to the asset class of the contract.*Datatype:* "ProductType4Code" on page 509

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

8.1.10.12.2.1.3 ProductClassification <PdctClssfctn>*Presence:* [0..1]*Definition:* Specifies the classification of the derivative product.

ProductClassification <PdctClssfctn> contains one of the following elements (see "ProductClassification1Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		429
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		429

8.1.10.12.2.1.4 ProductIdentification <PdctId>*Presence:* [0..1]*Definition:* Specifies the identification of the derivative product.

ProductIdentification <PdctId> contains one of the following elements (see "SecurityIdentification18Choice" on page 495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		495
Or}	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		495

8.1.10.12.2.1.5 UnderlyingInstrument <UndrlygInstrm>*Presence:* [0..1]*Definition:* Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlyInstrm> contains one of the following elements (see "SecurityIdentification34Choice" on page 489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		489
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		489
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		490
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		490
Or	Index <Indx>	[1..1]			490
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		490
Or	Name <Nm>	[1..1]	Text		490
Or}	Index <Indx>	[1..1]	CodeSet		491
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		493

8.1.10.12.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

Presence: [0..1]

Definition: Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.12.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

Presence: [0..1]

Definition: Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.12.2.1.8 DeliverableCurrency <DlvrblCcy>

Presence: [0..1]

Definition: Specifies the currency to be delivered.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.12.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

TransactionData <TxData> contains the following **TradeTransaction26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		389
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		389
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		390
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		390
	Compression <Cmprssn>	[0..1]	Indicator		390
	Price <Pric>	[0..1]	±		390
	NotionalAmount <NtnlAmt>	[0..1]	±		391
	PriceMultiplier <PricMltplr>	[0..1]	Quantity		391
	Quantity <Qty>	[0..1]	±		391
	UpFrontPayment <UpFrntPmt>	[0..1]	±		392
	DeliveryType <DlvryTp>	[0..1]	CodeSet		392
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		392
	EffectiveDate <FctvDt>	[0..1]	Date		392
	MaturityDate <MtrtyDt>	[0..1]	Date		393
	TerminationDate <TermntnDt>	[1..1]	Date		393
	SettlementDate <SttlmDt>	[0..*]	Date		393
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	393
	TradeConfirmation <TradConf>	[0..1]	±		393
	TradeClearing <TradClr>	[0..1]	±	C11	394
	InterestRate <IntrstRate>	[0..1]	±	C13	394
	Currency <Ccy>	[0..1]	±	C5	395
	Commodity <Cmmdty>	[0..1]	±		395
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		396
	Option <Optn>	[0..1]	±	C19	396
	Credit <Cdt>	[0..1]	±		397

8.1.10.12.2.2.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

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

Datatype: "Max52Text" on page 521

8.1.10.12.2.2.2 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 521

8.1.10.12.2.3 ComplexTradIdentification <CmplxTradId>

Presence: [0..1]

Definition: Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

Datatype: "Max35Text" on page 520

8.1.10.12.2.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

Datatype: "MICIdentifier" on page 516

8.1.10.12.2.5 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

8.1.10.12.2.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Price <Pric> contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		465
Or	Unit <Unit>	[1..1]	Quantity		465
Or	Percentage <Pctg>	[1..1]	Rate		465
Or	Yield <Yld>	[1..1]	Rate		465
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		465
Or}	Other <Othr>	[1..1]		C8	466
	Value <Val>	[0..1]	Quantity		466
	Type <Tp>	[0..1]	Text		466

8.1.10.12.2.2.7 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

NotionalAmount <NtnlAmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.12.2.2.8 PriceMultiplier <PricMltplr>

Presence: [0..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract.

Datatype: "[LongFraction21DecimalNumber](#)" on page 517

8.1.10.12.2.2.9 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		467
Or	NominalValue <NmnlVal>	[1..1]	Amount		468
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		468

8.1.10.12.2.2.10 UpFrontPayment <UpFrntPmt>

Presence: [0..1]

Definition: Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

UpFrontPayment <UpFrntPmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.12.2.2.11 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "[PhysicalTransferType4Code](#)" on page 509

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

8.1.10.12.2.2.12 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

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

Datatype: "[ISODatetime](#)" on page 514

8.1.10.12.2.2.13 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "[ISODate](#)" on page 514

8.1.10.12.2.2.14 MaturityDate <MtrtyDt>*Presence:* [0..1]*Definition:* Indicates the original date of expiry of the reported contract.*Usage:*

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 514**8.1.10.12.2.2.15 TerminationDate <TermntnDt>***Presence:* [1..1]*Definition:* Indicates the date in the case of an early termination of the reported contract.*Datatype:* "ISODate" on page 514**8.1.10.12.2.2.16 SettlementDate <SttlmDt>***Presence:* [0..*]*Definition:* Indicates the date of settlement of the underlying.*Datatype:* "ISODate" on page 514**8.1.10.12.2.2.17 MasterAgreement <MstrAgrmt>***Presence:* [0..1]*Definition:* Details related to the Master agreement.*Impacted by:* C9 "OneElementPresentRule"**MasterAgreement <MstrAgrmt>** contains the following elements (see "MasterAgreement5" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		163
	Version <Vrsn>	[0..1]	Text		163

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

8.1.10.12.2.2.18 TradeConfirmation <TradConf>*Presence:* [0..1]*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation2Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Conf>	[1..1]	±	C10	428
Or}	NonConfirmed <NonConf>	[1..1]	±		428

8.1.10.12.2.19 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C11 "OneElementPresentRule"

TradeClearing <TradClr> contains the following elements (see "TradeClearing3" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgt>	[0..1]	CodeSet		425
	ClearingStatus <ClrSts>	[0..1]			426
{Or	Cleared <Clrd>	[1..1]	±	C12	426
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		426
	IntraGroup <IntraGrp>	[0..1]	Indicator		427

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True
 /ClearingObligation Must be present
 Or /ClearingStatus Must be present
 Or /IntraGroup Must be present

8.1.10.12.2.20 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C13 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following elements (see "InterestRateLegs7" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		469
	SecondLeg <ScndLeg>	[0..1]	±		469

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

8.1.10.12.2.21 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C5 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following elements (see "CurrencyExchange10" on page 173 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrbICrossCcy>	[0..1]	CodeSet	C2	173
	ExchangeRate <XchgRate>	[0..1]	Rate		173
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		174
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		174

Constraints

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

/ExchangeRate Must be present

Or /ForwardExchangeRate Must be present

8.1.10.12.2.22 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		165
Or	Energy <Nrgy>	[1..1]	CodeSet		165
Or	Environmental <Envttl>	[1..1]	CodeSet		166
Or	Freight <Frght>	[1..1]	CodeSet		166
Or	Index <Indx>	[1..1]	CodeSet		166
Or	Metal <Metl>	[1..1]	CodeSet		166
Or	Exotic <Extc>	[1..1]	CodeSet		167
Or}	Other <Othr>	[1..1]	CodeSet		167

8.1.10.12.2.23 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following elements (see "[EnergySpecificAttribute5](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		167
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		168
	LoadType <LdTp>	[0..1]	CodeSet		168
	DeliveryAttribute <DlvryAttr>	[0..*]	±		168

8.1.10.12.2.24 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: [C19 "OptionOrSwaptionAttributePresenceRule"](#)

Option <Optn> contains the following elements (see "[OptionOrSwaption4](#)" on page 179 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		179
	StrikePrice <StrkPric>	[0..1]	±		179
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		180
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		180

Constraints

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

/OptionType Must be present

Or /StrikePrice Must be present

Or /OptionExerciseStyle[*] Must be present

8.1.10.12.2.25 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following elements (see "[CreditDerivative2](#)" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrt>	[0..1]	CodeSet		423
	ReferenceParty <RefPty>	[0..1]	±		423
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		424
	CalculationBasis <ClctnBsis>	[0..1]	Text		424
	Series <Srs>	[0..1]	Quantity		424
	Version <Vrsn>	[0..1]	Quantity		424
	IndexFactor <IndxFctr>	[0..1]	Rate		424
	Tranche <Trch>	[0..1]	±		425

8.1.10.12.3 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "[TechnicalAttributes1](#)" on page 447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		447

8.1.10.12.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- **SupplementaryDataRule**

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

8.1.10.13 TradeNewPosition5

Definition: Provides details of a new trade position report.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpfcData>	[1..2]			400
	Counterparty <CtrPty>	[1..1]			401
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		402
	OtherCounterparty <OthrCtrPty>	[1..1]	±		402
	Broker <Brkr>	[0..1]	±		403
	SubmittingAgent <SubmitgAgt>	[0..1]	±		403
	ClearingMember <ClrMmb>	[0..1]	±		403
	Beneficiary <Bnfcry>	[0..1]	±		404
	Valuation <Valtn>	[0..1]		C7	404
	ContractValue <CtrctVal>	[0..1]	±		404
	TimeStamp <TmStmp>	[0..1]	DateTime		405
	Type <Tp>	[0..1]	CodeSet		405
	Collateral <Coll>	[0..1]			405
	Collateralisation <Collstn>	[0..1]	CodeSet		405
	Portfolio <Prftl>	[0..1]	Text		406
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	406
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	406
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	407
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	407
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	408
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	408
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		408
	CommonTradeData <CmonTradData>	[1..1]			408
	ContractData <CtrctData>	[0..1]			410
	ContractType <CtrctTp>	[0..1]	CodeSet		410
	AssetClass <AsstCls>	[0..1]	CodeSet		411
	ProductClassification <PdctClssfctn>	[0..1]	±		411
	ProductIdentification <PdctId>	[0..1]	±		411
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		411
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	412
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	412

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCurrency <DlvrlCcy>	[0..1]	CodeSet	C1	413
	TransactionData <TxData>	[1..1]			413
	UniqueTradeIdentifier <UnqTradId>	[1..1]	Text		414
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		414
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		415
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		415
	Compression <Cmprssn>	[0..1]	Indicator		415
	Price <Pric>	[0..1]	±		415
	NotionalAmount <NtnlAmt>	[0..1]	±		416
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		416
	Quantity <Qty>	[1..1]	±		416
	UpFrontPayment <UpFrntPmt>	[0..1]	±		417
	DeliveryType <DlvryTp>	[1..1]	CodeSet		417
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		417
	EffectiveDate <FctvDt>	[0..1]	Date		417
	MaturityDate <MtrtyDt>	[0..1]	Date		418
	TerminationDate <TermtnDt>	[0..1]	Date		418
	SettlementDate <SttlmDt>	[0..*]	Date		418
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	418
	TradeConfirmation <TradConf>	[0..1]	±		418
	TradeClearing <TradClr>	[0..1]	±	C11	419
	InterestRate <IntrstRate>	[0..1]	±	C13	419
	Currency <Ccy>	[0..1]	±	C5	420
	Commodity <Cmmdty>	[0..1]	±		420
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		421
	Option <Optn>	[0..1]	±	C19	421
	Credit <Cdt>	[0..1]	±		422
	TechnicalAttributes <TechAttrbts>	[0..1]	±		422
	SupplementaryData <SplmtryData>	[0..*]	±	C1	422

8.1.10.13.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpfcData> contains the following **CounterpartySpecificData21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Counterparty <CtrPty>	[1..1]			401
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		402
	OtherCounterparty <OthrCtrPty>	[1..1]	±		402
	Broker <Brkr>	[0..1]	±		403
	SubmittingAgent <SubmitgAgt>	[0..1]	±		403
	ClearingMember <ClrMmb>	[0..1]	±		403
	Beneficiary <Bnfcry>	[0..1]	±		404
	Valuation <Valtn>	[0..1]		C7	404
	ContractValue <CtrctVal>	[0..1]	±		404
	TimeStamp <TmStmp>	[0..1]	DateTime		405
	Type <Tp>	[0..1]	CodeSet		405
	Collateral <Coll>	[0..1]			405
	Collateralisation <Collstn>	[0..1]	CodeSet		405
	Portfolio <Prfl>	[0..1]	Text		406
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	406
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	406
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	407
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	407
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	408
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	408
	ReportingDateTime <RptgDtTm>	[1..1]	DateTime		408

8.1.10.13.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following **TradeCounterpartyReport8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		402
	OtherCounterparty <OthrCtrPty>	[1..1]	±		402
	Broker <Brkr>	[0..1]	±		403
	SubmittingAgent <SubmitgAgt>	[0..1]	±		403
	ClearingMember <ClrMmb>	[0..1]	±		403
	Beneficiary <Bnfcry>	[0..1]	±		404

8.1.10.13.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains the following elements (see "Counterparty25" on page 476 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			477
{Or	LEI <LEI>	[1..1]	IdentifierSet		477
Or}	Other <Othr>	[1..1]			477
	Identification <Id>	[1..1]			478
{Or	ClientIdentification <ClntId>	[1..1]	Text		478
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	478
	Name <Nm>	[0..1]	Text		478
	Domicile <Dmcl>	[0..1]	Text		479
	Nature <Ntr>	[1..1]	±		479
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		479
	CounterpartySide <CtrPtySd>	[0..1]	CodeSet		479

8.1.10.13.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty in the transaction.

OtherCounterparty <OthrCtrPty> contains the following elements (see "[Counterparty28](#)" on page 481 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		481
	Country <Ctry>	[1..1]	CodeSet	C4	481

8.1.10.13.1.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the broker as an intermediary for the reporting counterparty.

Broker <Brkr> contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <ClnId>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.10.13.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the submitting agent in the case where the reporting counterparty has delegated the submission of the report to a third party or to the other counterparty.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <ClnId>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.10.13.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identification of the clearing member in the case where the trade is cleared.

ClearingMember <ClrMmb> contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <ClnId>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.10.13.1.1.6 Beneficiary <Bnfcry>*Presence:* [0..1]*Definition:* Identification of the beneficiary who is subject to the rights and obligations arising from the contract.**Beneficiary <Bnfcry>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <ClnId>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.10.13.1.2 Valuation <Valtn>*Presence:* [0..1]*Definition:* Data specific to the valuation of the transaction.*Impacted by:* [C7 "OneElementPresentRule"](#)**Valuation <Valtn>** contains the following **ContractValuationData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractValue <CtrctVal>	[0..1]	±		404
	TimeStamp <TmStmp>	[0..1]	DateTime		405
	Type <Tp>	[0..1]	CodeSet		405

Constraints

- OneElementPresentRule**

At least one of the 3 elements must be present.

```

Following Must be True
/ContractValue Must be present
Or   /TimeStamp Must be present
Or   /Type Must be present

```

8.1.10.13.1.2.1 ContractValue <CtrctVal>*Presence:* [0..1]*Definition:* Mark to market valuation of the contract, or mark to model valuation. The CCP's valuation to be used for a cleared trade.**ContractValue <CtrctVal>** contains the following elements (see "[AmountAndDirection54](#)" on page 164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.13.1.2.2 TimeStamp <TmStmp>*Presence:* [0..1]*Definition:* Date and time of the last valuation.

Usage: For mark-to-market valuation the date and time of publishing of reference prices shall be reported.

Datatype: "ISODatetime" on page 514**8.1.10.13.1.2.3 Type <Tp>***Presence:* [0..1]

Definition: Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.

Datatype: "ValuationType1Code" on page 513

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

8.1.10.13.1.3 Collateral <Coll>*Presence:* [0..1]*Definition:* Information related to collateral agreement existing between counterparties.**Collateral <Coll>** contains the following **TradeCollateralReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Collateralisation <Collstn>	[0..1]	CodeSet		405
	Portfolio <Prftl>	[0..1]	Text		406
	InitialMarginPosted <InitlMrgnPstd>	[0..1]	Amount	C1	406
	VariationMarginPosted <VartnMrgnPstd>	[0..1]	Amount	C1	406
	InitialMarginReceived <InitlMrgnRcvd>	[0..1]	Amount	C1	407
	VariationMarginReceived <VartnMrgnRcvd>	[0..1]	Amount	C1	407
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	408
	ExcessCollateralReceived <XcssCollRcvd>	[0..1]	Amount	C1	408

8.1.10.13.1.3.1 Collateralisation <Collstn>*Presence:* [0..1]*Definition:* Information indicating the type of collateral agreement existing between counterparties.*Datatype:* "CollateralisationType1Code" on page 501

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

8.1.10.13.1.3.2 Portfolio <Prtfl>

Presence: [0..1]

Definition: A unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 521

8.1.10.13.1.3.3 InitialMarginPosted <InitlMrgnPstd>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Usage: Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.13.1.3.4 VariationMarginPosted <VartnMrgnPstd>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Usage: Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.13.1.3.5 InitialMarginReceived <InitlMrgnRcvd>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Usage: Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.13.1.3.6 VariationMarginReceived <VartnMrgnRcvd>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Usage: Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.13.1.3.7 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.13.1.3.8 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyAnd20Amount" on page 495

Constraints

- **ActiveCurrency**

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

8.1.10.13.1.4 ReportingDateTime <RptgDtTm>

Presence: [1..1]

Definition: Date and time of reporting to the trade repository as required by regulation.

Datatype: "ISODatetime" on page 514

8.1.10.13.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following **CommonTradeDataReport33** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractData <CtrctData>	[0..1]			410
	ContractType <CtrctTp>	[0..1]	CodeSet		410
	AssetClass <AsstClss>	[0..1]	CodeSet		411
	ProductClassification <PdctClssfctn>	[0..1]	±		411
	ProductIdentification <PdctId>	[0..1]	±		411
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		411
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	412
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	412
	DeliverableCurrency <DlvrbICcy>	[0..1]	CodeSet	C1	413
	TransactionData <TxData>	[1..1]			413
	UniqueTradeldentifier <UnqTradldr>	[1..1]	Text		414
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		414
	ComplexTradeldentification <CmplxTradld>	[0..1]	Text		415
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		415
	Compression <Cmprssn>	[0..1]	Indicator		415
	Price <Pric>	[0..1]	±		415
	NotionalAmount <NtnlAmt>	[0..1]	±		416
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		416
	Quantity <Qty>	[1..1]	±		416
	UpFrontPayment <UpFrntPmt>	[0..1]	±		417
	DeliveryType <DlvryTp>	[1..1]	CodeSet		417
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		417
	EffectiveDate <FctvDt>	[0..1]	Date		417
	MaturityDate <MtrtyDt>	[0..1]	Date		418
	TerminationDate <TermntnDt>	[0..1]	Date		418
	SettlementDate <SttlmDt>	[0..*]	Date		418
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	418
	TradeConfirmation <TradConf>	[0..1]	±		418
	TradeClearing <TradClr>	[0..1]	±	C11	419
	InterestRate <IntrstRate>	[0..1]	±	C13	419
	Currency <Ccy>	[0..1]	±	C5	420

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Commodity <Cmmdty>	[0..1]	±		420
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		421
	Option <Optn>	[0..1]	±	C19	421
	Credit <Cdt>	[0..1]	±		422

8.1.10.13.2.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

ContractData <CtrctData> contains the following **ContractType8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		410
	AssetClass <AsstCls>	[0..1]	CodeSet		411
	ProductClassification <PdctClsfctn>	[0..1]	±		411
	ProductIdentification <PdctId>	[0..1]	±		411
	UnderlyingInstrument <UndrlygInstrm>	[0..1]	±		411
	NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>	[0..1]	CodeSet	C1	412
	NotionalCurrencySecondLeg <NtnlCcyScndLeg>	[0..1]	CodeSet	C1	412
	DeliverableCurrency <DlvrblCcy>	[0..1]	CodeSet	C1	413

8.1.10.13.2.1.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 504

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

8.1.10.13.2.1.2 AssetClass <AsstClss>*Presence:* [0..1]*Definition:* Specifies the classification according to the asset class of the contract.*Datatype:* "ProductType4Code" on page 509

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

8.1.10.13.2.1.3 ProductClassification <PdctClssfctn>*Presence:* [0..1]*Definition:* Specifies the classification of the derivative product.

ProductClassification <PdctClssfctn> contains one of the following elements (see "ProductClassification1Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		429
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		429

8.1.10.13.2.1.4 ProductIdentification <PdctId>*Presence:* [0..1]*Definition:* Specifies the identification of the derivative product.

ProductIdentification <PdctId> contains one of the following elements (see "SecurityIdentification18Choice" on page 495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		495
Or}	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		495

8.1.10.13.2.1.5 UnderlyingInstrument <UndrlygInstrm>*Presence:* [0..1]*Definition:* Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following elements (see "SecurityIdentification34Choice" on page 489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		489
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		489
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	Text		490
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		490
Or	Index <Indx>	[1..1]			490
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		490
Or	Name <Nm>	[1..1]	Text		490
Or}	Index <Indx>	[1..1]	CodeSet		491
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		493

8.1.10.13.2.1.6 NotionalCurrencyFirstLeg <NtnlCcyFrstLeg>

Presence: [0..1]

Definition: Currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of first leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.13.2.1.7 NotionalCurrencySecondLeg <NtnlCcyScndLeg>

Presence: [0..1]

Definition: Other currency of the notional amount.

Usage: In the case of an interest rate or currency derivative contract, this will be the notional currency of the second leg.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.13.2.1.8 DeliverableCurrency <DlvrblCcy>

Presence: [0..1]

Definition: Specifies the currency to be delivered.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 497

Constraints

- **ActiveCurrency**

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

8.1.10.13.2.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

TransactionData <TxData> contains the following **TradeTransaction24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTradeIdentifier <UnqTradIdr>	[1..1]	Text		414
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		414
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		415
	TradingVenue <TradgVn>	[0..1]	IdentifierSet		415
	Compression <Cmprssn>	[0..1]	Indicator		415
	Price <Pric>	[0..1]	±		415
	NotionalAmount <NtnlAmt>	[0..1]	±		416
	PriceMultiplier <PricMltplr>	[1..1]	Quantity		416
	Quantity <Qty>	[1..1]	±		416
	UpFrontPayment <UpFrntPmt>	[0..1]	±		417
	DeliveryType <DlvryTp>	[1..1]	CodeSet		417
	ExecutionDateTime <ExctnDtTm>	[0..1]	DateTime		417
	EffectiveDate <FctvDt>	[0..1]	Date		417
	MaturityDate <MtrtyDt>	[0..1]	Date		418
	TerminationDate <TermntnDt>	[0..1]	Date		418
	SettlementDate <SttlmDt>	[0..*]	Date		418
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	418
	TradeConfirmation <TradConf>	[0..1]	±		418
	TradeClearing <TradClr>	[0..1]	±	C11	419
	InterestRate <IntrstRate>	[0..1]	±	C13	419
	Currency <Ccy>	[0..1]	±	C5	420
	Commodity <Cmmdty>	[0..1]	±		420
	EnergySpecificAttributes <NrgySpfcAttrbts>	[0..1]	±		421
	Option <Optn>	[0..1]	±	C19	421
	Credit <Cdt>	[0..1]	±		422

8.1.10.13.2.2.1 UniqueTradeIdentifier <UnqTradIdr>

Presence: [1..1]

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

Datatype: "Max52Text" on page 521

8.1.10.13.2.2.2 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 521

8.1.10.13.2.2.3 ComplexTradIdentification <CmplxTradId>

Presence: [0..1]

Definition: Identification, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the firm for the group of reports for the execution.

Usage: Field only applies when the instrument is complex.

Datatype: "Max35Text" on page 520

8.1.10.13.2.2.4 TradingVenue <TradgVn>

Presence: [0..1]

Definition: Venue of execution identified by a unique code for this venue.

In case of a contract concluded OTC, it has to be identified using specific MIC codes designating OTC transactions.

Datatype: "MICIdentifier" on page 516

8.1.10.13.2.2.5 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

8.1.10.13.2.2.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Price <Pric> contains one of the following elements (see "[SecuritiesTransactionPrice10Choice](#)" on page 464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		465
Or	Unit <Unit>	[1..1]	Quantity		465
Or	Percentage <Pctg>	[1..1]	Rate		465
Or	Yield <Yld>	[1..1]	Rate		465
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		465
Or}	Other <Othr>	[1..1]		C8	466
	Value <Val>	[0..1]	Quantity		466
	Type <Tp>	[0..1]	Text		466

8.1.10.13.2.2.7 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

NotionalAmount <NtnlAmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.13.2.2.8 PriceMultiplier <PricMltplr>

Presence: [1..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract.

Datatype: "[LongFraction21DecimalNumber](#)" on page 517

8.1.10.13.2.2.9 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity30Choice](#)" on page 467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		467
Or	NominalValue <NmnlVal>	[1..1]	Amount		468
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		468

8.1.10.13.2.2.10 UpFrontPayment <UpFrntPmt>

Presence: [0..1]

Definition: Amount of money of any up-front payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

UpFrontPayment <UpFrntPmt> contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.10.13.2.2.11 DeliveryType <DlvryTp>

Presence: [1..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "[PhysicalTransferType4Code](#)" on page 509

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

8.1.10.13.2.2.12 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

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

Datatype: "[ISODatetime](#)" on page 514

8.1.10.13.2.2.13 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "[ISODate](#)" on page 514

8.1.10.13.2.2.14 MaturityDate <MtrtyDt>*Presence:* [0..1]*Definition:* Indicates the original date of expiry of the reported contract.*Usage:*

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 514**8.1.10.13.2.2.15 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Indicates the date in the case of an early termination of the reported contract.*Datatype:* "ISODate" on page 514**8.1.10.13.2.2.16 SettlementDate <SttlmDt>***Presence:* [0..*]*Definition:* Indicates the date of settlement of the underlying.*Datatype:* "ISODate" on page 514**8.1.10.13.2.2.17 MasterAgreement <MstrAgrmt>***Presence:* [0..1]*Definition:* Details related to the master agreement.*Impacted by:* C9 "OneElementPresentRule"**MasterAgreement <MstrAgrmt>** contains the following elements (see "MasterAgreement5" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		163
	Version <Vrsn>	[0..1]	Text		163

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /Version Must be present

8.1.10.13.2.2.18 TradeConfirmation <TradConf>*Presence:* [0..1]*Definition:* Provides information on whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation2Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Conf>	[1..1]	±	C10	428
Or}	NonConfirmed <NonConf>	[1..1]	±		428

8.1.10.13.2.19 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C11 "OneElementPresentRule"

TradeClearing <TradClr> contains the following elements (see "TradeClearing3" on page 425 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgt>	[0..1]	CodeSet		425
	ClearingStatus <ClrSts>	[0..1]			426
{Or	Cleared <Clrd>	[1..1]	±	C12	426
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		426
	IntraGroup <IntraGrp>	[0..1]	Indicator		427

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True
 /ClearingObligation Must be present
 Or /ClearingStatus Must be present
 Or /IntraGroup Must be present

8.1.10.13.2.20 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C13 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following elements (see "InterestRateLegs7" on page 469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		469
	SecondLeg <ScndLeg>	[0..1]	±		469

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

8.1.10.13.2.21 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C5 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following elements (see "CurrencyExchange10" on page 173 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency <DlvrbICrossCcy>	[0..1]	CodeSet	C2	173
	ExchangeRate <XchgRate>	[0..1]	Rate		173
	ForwardExchangeRate <FwdXchgRate>	[0..1]	Rate		174
	ExchangeRateBasis <XchgRateBsis>	[0..1]	±		174

Constraints

- **ExchangeRatePresenceRule**

ExchangeRate must be present or ForwardExchangeRate must be present.

Following Must be True

/ExchangeRate Must be present

Or /ForwardExchangeRate Must be present

8.1.10.13.2.22 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "[AssetClassCommodity2Choice](#)" on page 165 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	CodeSet		165
Or	Energy <Nrgy>	[1..1]	CodeSet		165
Or	Environmental <Envttl>	[1..1]	CodeSet		166
Or	Freight <Frgh>	[1..1]	CodeSet		166
Or	Index <Indx>	[1..1]	CodeSet		166
Or	Metal <Metl>	[1..1]	CodeSet		166
Or	Exotic <Extc>	[1..1]	CodeSet		167
Or}	Other <Othr>	[1..1]	CodeSet		167

8.1.10.13.2.2.23 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity delivered in the European Union.

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following elements (see "[EnergySpecificAttribute5](#)" on page 167 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <DlvryPtOrZone>	[0..*]	±		167
	InterConnectionPoint <IntrCnnctnPt>	[0..1]	±		168
	LoadType <LdTp>	[0..1]	CodeSet		168
	DeliveryAttribute <DlvryAttr>	[0..*]	±		168

8.1.10.13.2.2.24 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: [C19 "OptionOrSwaptionAttributePresenceRule"](#)

Option <Optn> contains the following elements (see "[OptionOrSwaption4](#)" on page 179 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OptionType <OptnTp>	[0..1]	CodeSet		179
	StrikePrice <StrkPric>	[0..1]	±		179
	OptionExerciseStyle <OptnExrcStyle>	[0..*]	CodeSet		180
	MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>	[0..1]	Date		180

Constraints

- **OptionOrSwaptionAttributePresenceRule**

OptionType or StrikePrice or OptionExerciseStyle must be present.

Following Must be True

/OptionType Must be present

Or /StrikePrice Must be present

Or /OptionExerciseStyle[*] Must be present

8.1.10.13.2.2.25 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following elements (see "[CreditDerivative2](#)" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrt>	[0..1]	CodeSet		423
	ReferenceParty <RefPty>	[0..1]	±		423
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		424
	CalculationBasis <ClctnBsis>	[0..1]	Text		424
	Series <Srs>	[0..1]	Quantity		424
	Version <Vrsn>	[0..1]	Quantity		424
	IndexFactor <IndxFctr>	[0..1]	Rate		424
	Tranche <Trch>	[0..1]	±		425

8.1.10.13.3 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

TechnicalAttributes <TechAttrbts> contains the following elements (see "[TechnicalAttributes1](#)" on page 447 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		447

8.1.10.13.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 182 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		182
	Envelope <Envlp>	[1..1]	(External Schema)		182

Constraints

- **SupplementaryDataRule**

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

8.1.10.14 CreditDerivative2

Definition: Information related specifically to credit derivatives attributes.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Seniority <Snrty>	[0..1]	CodeSet		423
	ReferenceParty <RefPty>	[0..1]	±		423
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		424
	CalculationBasis <ClctnBsis>	[0..1]	Text		424
	Series <Srs>	[0..1]	Quantity		424
	Version <Vrsn>	[0..1]	Quantity		424
	IndexFactor <IndxFctr>	[0..1]	Rate		424
	Tranche <Trch>	[0..1]	±		425

8.1.10.14.1 Seniority <Snrty>

Presence: [0..1]

Definition: Classification of seniority in case of contract on index or on a single name entity.

Datatype: "DebtInstrumentSeniorityType2Code" on page 503

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

8.1.10.14.2 ReferenceParty <RefPty>

Presence: [0..1]

Definition: Designation of the underlying reference obligation.

ReferenceParty <RefPty> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 460 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Country <Ctry>	[1..1]	CodeSet	C4	460
Or	CountrySubDivision <CtrySubDvsn>	[1..1]	CodeSet		460
Or}	LEI <LEI>	[1..1]	IdentifierSet		460

8.1.10.14.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Frequency of payment of the interest rate or coupon.

Datatype: "Frequency8Code" on page 505

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
MNTH	Monthly	Event takes place every month or once a month.
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.10.14.4 CalculationBasis <ClctnBsis>

Presence: [0..1]

Definition: Calculation basis of the interest rate, such as Act/360.

Datatype: "Max35Text" on page 520

8.1.10.14.5 Series <Srs>

Presence: [0..1]

Definition: Indicates the series number of the composition of the index if applicable.

Datatype: "Number" on page 518

8.1.10.14.6 Version <Vrsn>

Presence: [0..1]

Definition: New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

Datatype: "Number" on page 518

8.1.10.14.7 IndexFactor <IndxFctr>

Presence: [0..1]

Definition: Factor to apply to the actual notional to adjust it to all the previous credit events in the index series.

Usage: The figure varies between 0 and 100.

Datatype: "PercentageRate" on page 518

8.1.10.14.8 Tranche <Trch>

Presence: [0..1]

Definition: Indicates whether the derivative contract is tranced or not.

Tranche <Trch> contains one of the following elements (see "TrancheIndicator2Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Tranced <Trnchd>	[1..1]		C17	437
	AttachmentPoint <AtchmntPt>	[0..1]	Rate		438
	DetachmentPoint <DtchmntPt>	[0..1]	Rate		438
Or}	Untranced <Utrnchd>	[1..1]	CodeSet		438

8.1.10.15 TradeClearing3

Definition: Information related to the clearing of the contract.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		425
	ClearingStatus <ClrSts>	[0..1]			426
{Or	Cleared <Clrd>	[1..1]	±	C12	426
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		426
	IntraGroup <IntraGrp>	[0..1]	Indicator		427

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/ClearingObligation Must be present
 Or /ClearingStatus Must be present
 Or /IntraGroup Must be present

8.1.10.15.1 ClearingObligation <ClrOblgtn>

Presence: [0..1]

Definition: Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation, as of the time of execution of the contract.

Datatype: "ClearingObligationType1Code" on page 501

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

8.1.10.15.2 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicates whether clearing of contract has taken place.

ClearingStatus <ClrSts> contains one of the following **Cleared9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Cleared <Clrd>	[1..1]	±	C12	426
Or}	NonCleared <NonClrd>	[1..1]	CodeSet		426

8.1.10.15.2.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Impacted by: C12 "OneElementPresentRule"

Cleared <Clrd> contains the following elements (see "ClearingPartyAndTime8" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CCP <CCP>	[0..1]	±		427
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		428

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/CCP Must be present

Or /ClearingDateTime Must be present

8.1.10.15.2.2 NonCleared <NonClrd>

Presence: [1..1]

Definition: Indicates that the contract has not been cleared.

Datatype: "NoReasonCode" on page 507

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

8.1.10.15.3 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

8.1.10.16 ClearingPartyAndTime8

Definition: Specifies the central counterparty clearing time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CCP <CCP>	[0..1]	±		427
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		428

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/CCP Must be present

Or /ClearingDateTime Must be present

8.1.10.16.1 CCP <CCP>

Presence: [0..1]

Definition: In the case of a contract that has been cleared, the unique code for the CCP that has cleared the contract.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification9Choice" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <ClntId>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.10.16.2 ClearingDateTime <ClrDtTm>*Presence:* [0..1]*Definition:* Time and date when clearing took place.*Datatype:* "ISODateTime" on page 514**8.1.10.17 TradeConfirmation2Choice***Definition:* Information regarding the confirmation of the contract.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <Confd>	[1..1]	±	C10	428
Or}	NonConfirmed <NonConfd>	[1..1]	±		428

8.1.10.17.1 Confirmed <Confd>*Presence:* [1..1]*Definition:* Indicates the type of contract confirmation.*Impacted by:* C10 "OneElementPresentRule"**Confirmed <Confd>** contains the following elements (see "TradeConfirmation3" on page 446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	CodeSet		446
	TimeStamp <TmStmp>	[0..1]	DateTime		447

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /TimeStamp Must be present

8.1.10.17.2 NonConfirmed <NonConfd>*Presence:* [1..1]*Definition:* Indicates that contract was not confirmed.**NonConfirmed <NonConfd>** contains the following elements (see "TradeNonConfirmation1" on page 446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		446

8.1.10.18 ProductClassification1Choice*Definition:* Type of relevant product classification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		429
Or}	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		429

8.1.10.18.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

Presence: [1..1]

Definition: ISO 10962 classification of financial instrument (CFI).

Datatype: "CFIOct2015Identifier" on page 515

8.1.10.18.2 UniqueProductIdentifier <UnqPdctldr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 521

8.1.10.19 TradeDateTimeQueryCriteria2

Definition: Date and time query criteria.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <RptgDtTm>	[0..1]	±		430
	ExecutionDateTime <ExctnDtTm>	[0..1]	±		430
	MaturityDate <MtrtyDt>	[0..1]			430
{Or	Range <Rg>	[1..1]			430
	FromDate <FrDt>	[0..1]	Date		431
	ToDate <ToDt>	[1..1]	Date		431
Or}	NotReported <NotRptd>	[1..1]	CodeSet		431
	TerminationDate <TermntnDt>	[0..1]			431
{Or	Range <Rg>	[1..1]			431
	FromDate <FrDt>	[0..1]	Date		432
	ToDate <ToDt>	[1..1]	Date		432
Or}	NotReported <NotRptd>	[1..1]	CodeSet		432

Constraints

- **OneElementPresentRule**

At least one of the 4 elements must be present.

Following Must be True

/ReportingDateTime Must be present

Or /ExecutionDateTime Must be present

Or /MaturityDate Must be present
 Or /TerminationDate Must be present

8.1.10.19.1 ReportingDateTime <RptgDtTm>

Presence: [0..1]

Definition: Indicates the reporting date and full hour that transaction was reported.

ReportingDateTime <RptgDtTm> contains the following elements (see "[DateTimePeriod1](#)" on page 178 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		178
	ToDateTime <ToDtTm>	[1..1]	DateTime		178

8.1.10.19.2 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Indicates the date and full hour the trade was executed.

ExecutionDateTime <ExctnDtTm> contains the following elements (see "[DateTimePeriod1](#)" on page 178 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		178
	ToDateTime <ToDtTm>	[1..1]	DateTime		178

8.1.10.19.3 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Indicates the date when the trade was matured.

MaturityDate <MtrtyDt> contains one of the following **DateOrBlankQuery2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Range <Rg>	[1..1]			430
	FromDate <FrDt>	[0..1]	Date		431
	ToDate <ToDt>	[1..1]	Date		431
Or}	NotReported <NotRptd>	[1..1]	CodeSet		431

8.1.10.19.3.1 Range <Rg>

Presence: [1..1]

Definition: Indicates the date range.

Range <Rg> contains the following **DatePeriod1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[0..1]	Date		431
	ToDate <ToDt>	[1..1]	Date		431

8.1.10.19.3.1.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 514

8.1.10.19.3.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 514

8.1.10.19.3.2 NotReported <NotRptd>

Presence: [1..1]

Definition: Field may be queried for not reported value.

Datatype: "NotReported1Code" on page 507

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.1.10.19.4 TerminationDate <TermntnDt>

Presence: [0..1]

Definition: Indicates the date when the trade was terminated.

TerminationDate <TermntnDt> contains one of the following **DateOrBlankQuery2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Range <Rg>	[1..1]			431
	FromDate <FrDt>	[0..1]	Date		432
	ToDate <ToDt>	[1..1]	Date		432
Or}	NotReported <NotRptd>	[1..1]	CodeSet		432

8.1.10.19.4.1 Range <Rg>

Presence: [1..1]

Definition: Indicates the date range.

Range <Rg> contains the following **DatePeriod1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[0..1]	Date		432
	ToDate <ToDt>	[1..1]	Date		432

8.1.10.19.4.1.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 514

8.1.10.19.4.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 514

8.1.10.19.4.2 NotReported <NotRptd>

Presence: [1..1]

Definition: Field may be queried for not reported value.

Datatype: "NotReported1Code" on page 507

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.1.10.20 TradeSecurityIdentificationQueryCriteria2

Definition: Specifies the query criteria related to securities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Operator <Oprtr>	[1..1]	CodeSet		432
	Identification <Id>	[0..*]	±		433
	UnderlyingInstrumentIdentification <UndrlygInstrmId>	[0..*]	±		433

Constraints

- **OneElementPresentRule**

At least one of Identification or UnderlyingInstrumentIdentification must be present.

Following Must be True

/Identification[*] Must be present

Or /UnderlyingInstrumentIdentification[*] Must be present

8.1.10.20.1 Operator <Oprtr>

Presence: [1..1]

Definition: Specifies the AND/OR operators as query criteria.

Datatype: "Operation3Code" on page 507

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

8.1.10.20.2 Identification <Id>

Presence: [0..*]

Definition: Identification of the product through ISIN or All.

Identification <Id> contains the following elements (see "SecurityIdentificationQueryCriteria1" on page 488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		489
	AlternativeInstrumentIdentification <AltrntvInstrmId>	[0..*]	Text		489

8.1.10.20.3 UnderlyingInstrumentIdentification <UndrlygInstrmId>

Presence: [0..*]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrumentIdentification <UndrlygInstrmId> contains one of the following elements (see "SecurityIdentificationQuery3Choice" on page 493 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[0..*]	IdentifierSet		493
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[0..*]	Text		493
Or	NotAvailable <NotAvlbl>	[0..1]	CodeSet		493
Or	UniqueProductIdentifier <UnqPdctldr>	[0..*]	Text		494
Or	Index <Indx>	[0..*]	±		494
Or}	NotReported <NotRptd>	[0..1]	CodeSet		494

8.1.10.21 PositionSetPostedAndReceived1

Definition: Variables used to quantify the different calculations for position sets and currency position sets reports.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Posted <Pstd>	[0..1]	Amount	C2	434
	Received <Rcvd>	[0..1]	Amount	C2	434

8.1.10.21.1 Posted <Pstd>

Presence: [0..1]

Definition: Value posted by the reporting counterparty.

Usage: This field should include the overall value posted for the portfolio.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20Amount" on page 496

Constraints

- **ActiveOrHistoricCurrency**

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

8.1.10.21.2 Received <Rcvd>

Presence: [0..1]

Definition: Value received by the reporting counterparty.

Usage: This field should include the overall value received for the portfolio.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20Amount" on page 496

Constraints

- **ActiveOrHistoricCurrency**

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

8.1.10.22 PositionSetTotal1

Definition: Variables used to quantify the different calculations for position sets and currency position sets reports.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NumberOfTrades <NbOfTrds>	[0..1]	Quantity		435
	Positive <Postv>	[0..1]			435
	Notional <Ntnl>	[0..1]	Amount	C2	435
	Value <Val>	[0..1]	Amount	C2	435
	Negative <Neg>	[0..1]			436
	Notional <Ntnl>	[0..1]	Amount	C2	436
	Value <Val>	[0..1]	Amount	C2	436

8.1.10.22.1 NumberOfTrades <NbOfTrds>

Presence: [0..1]

Definition: Refers to the number of trades contained in the position set.

Datatype: "Max20PositiveNumber" on page 517

8.1.10.22.2 Positive <Postv>

Presence: [0..1]

Definition: Aggregations of all positive values of the derivative for all derivatives pertaining to a position set.

Positive <Postv> contains the following **PositionSetValueAndNotional1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Notional <Ntnl>	[0..1]	Amount	C2	435
	Value <Val>	[0..1]	Amount	C2	435

8.1.10.22.2.1 Notional <Ntnl>

Presence: [0..1]

Definition: Aggregations of all notional values of the derivatives pertaining to a position set.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20Amount" on page 496

Constraints

- **ActiveOrHistoricCurrency**

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

8.1.10.22.2.2 Value <Val>

Presence: [0..1]

Definition: Aggregations of all values of the derivatives pertaining to a position set.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20Amount" on page 496

Constraints

- **ActiveOrHistoricCurrency**

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

8.1.10.22.3 Negative <Neg>

Presence: [0..1]

Definition: Aggregations of all negative values of the derivative for all derivatives pertaining to a position set.

Negative <Neg> contains the following **PositionSetValueAndNotional1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Notional <Ntnl>	[0..1]	Amount	C2	436
	Value <Val>	[0..1]	Amount	C2	436

8.1.10.22.3.1 Notional <Ntnl>

Presence: [0..1]

Definition: Aggregations of all notional values of the derivatives pertaining to a position set.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20Amount" on page 496

Constraints

- **ActiveOrHistoricCurrency**

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

8.1.10.22.3.2 Value <Val>

Presence: [0..1]

Definition: Aggregations of all values of the derivatives pertaining to a position set.

Impacted by: C2 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20Amount" on page 496

Constraints

- **ActiveOrHistoricCurrency**

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

8.1.10.23 Pagination1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		437
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		437

8.1.10.23.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "Max5NumericText" on page 521

8.1.10.23.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 517):

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

8.1.10.24 TrancheIndicator2Choice

Definition: Indication whether a derivative contract is tranced.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Tranced <Trnchd>	[1..1]		C17	437
	AttachmentPoint <AttchmntPt>	[0..1]	Rate		438
	DetachmentPoint <DtchmntPt>	[0..1]	Rate		438
Or}	Untranced <Utrnchd>	[1..1]	CodeSet		438

8.1.10.24.1 Tranced <Trnchd>

Presence: [1..1]

Definition: Indication that derivative contract is tranced.

Impacted by: C17 "OneElementPresentRule"

Tranched <Trnchd> contains the following **Tranche2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AttachmentPoint <AttchmntPt>	[0..1]	Rate		438
	DetachmentPoint <DtchmntPt>	[0..1]	Rate		438

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/AttachmentPoint Must be present

Or /DetachmentPoint Must be present

8.1.10.24.1.1 AttachmentPoint <AttchmntPt>

Presence: [0..1]

Definition: Indicates the point at which losses in the pool will attach to a particular tranche.

Datatype: "BaseOneRate" on page 518

8.1.10.24.1.2 DetachmentPoint <DtchmntPt>

Presence: [0..1]

Definition: Indicates the point beyond which losses do not affect the particular tranche.

Datatype: "BaseOneRate" on page 518

8.1.10.24.2 Untranchd <Utrnchd>

Presence: [1..1]

Definition: Indicates that derivative contract is untranchd.

Datatype: "NoReasonCode" on page 507

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

8.1.10.25 MasterAgreement2

Definition: Information related to a master agreement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	Text		439
	Version <Vrsn>	[0..1]	Year		439

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True
 /Type Must be present
 Or /Version Must be present

8.1.10.25.1 Type <Tp>

Presence: [0..1]

Definition: Reference to any master agreement, if existent (such as ISDA Master Agreement; Master Power Purchase and Sale Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements).

Datatype: "Max50Text" on page 521

8.1.10.25.2 Version <Vrsn>

Presence: [0..1]

Definition: Reference to the year of the master agreement version used for the reported trade, if applicable (such as 1992, 2002, etc).

Datatype: "ISORestrictedYear" on page 522

8.1.10.26 CounterpartyTradeNature5Choice

Definition: Nature of the reporting counterparty's company activities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..*]	CodeSet		439
Or	NonFinancialInstitution <NFI>	[1..1]			440
	Sector <Sctr>	[0..*]	IdentifierSet		440
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		440
	DirectlyLinkedActivity <DrctlyLkdActvty>	[0..1]	Indicator		440
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		441
Or}	Other <Othr>	[1..1]	CodeSet		441

8.1.10.26.1 FinancialInstitution <FI>

Presence: [1..*]

Definition: Indicates that reporting counterparty is a financial institution.

Datatype: "FinancialPartySectorType1Code" on page 505

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
ASSU	AssuranceUndertaking	Assurance undertaking.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.

CodeName	Name	Definition
INVF	InvestmentFirm	Investment firm.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
OTHR	Other	Other type of financial institution.

8.1.10.26.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that reporting counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following **NonFinancialInstitutionSector2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector <Sctr>	[0..*]	IdentifierSet		440
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		440
	DirectlyLinkedActivity <DrctlyLkdActvty>	[0..1]	Indicator		440

8.1.10.26.2.1 Sector <Sctr>

Presence: [0..*]

Definition: Taxonomy for non-financial counterparties. The categories correspond to the main sections of NACE classification as defined in the regulation.

Datatype: "NACEDomainIdentifier" on page 516

8.1.10.26.2.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the reporting counterparty is above the clearing threshold.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

8.1.10.26.2.3 DirectlyLinkedActivity <DrctlyLkdActvty>

Presence: [0..1]

Definition: Directly linked to commercial activity or treasury financing: Information on whether the contract is objectively measurable as directly linked to the reporting counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

8.1.10.26.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 507

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

8.1.10.26.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 507

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

8.1.10.27 CounterpartyTradeNature4Choice

Definition: Nature of the reporting counterparty's company activities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..*]	CodeSet		441
Or	NonFinancialInstitution <NFI>	[1..1]			442
	Sector <Sctr>	[0..*]	IdentifierSet		442
	ClearingThreshold <ClrThrshld>	[1..1]	Indicator		442
	DirectlyLinkedActivity <DrctlyLkdActvty>	[1..1]	Indicator		443
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		443
Or}	Other <Othr>	[1..1]	CodeSet		443

8.1.10.27.1 FinancialInstitution <FI>

Presence: [1..*]

Definition: Indicates that reporting counterparty is a financial institution.

Datatype: "FinancialPartySectorType1Code" on page 505

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
ASSU	AssuranceUndertaking	Assurance undertaking.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
INVF	InvestmentFirm	Investment firm.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSMangementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
OTHR	Other	Other type of financial institution.

8.1.10.27.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that reporting counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following **NonFinancialInstitutionSector1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector <Sctr>	[0..*]	IdentifierSet		442
	ClearingThreshold <ClrThrshld>	[1..1]	Indicator		442
	DirectlyLinkedActivity <DrctlyLkdActvty>	[1..1]	Indicator		443

8.1.10.27.2.1 Sector <Sctr>

Presence: [0..*]

Definition: Taxonomy for non-financial counterparties. The categories correspond to the main sections of NACE classification as defined in the regulation.

Datatype: "NACEDomainIdentifier" on page 516

8.1.10.27.2.2 ClearingThreshold <ClrThrshld>

Presence: [1..1]

Definition: Information whether the reporting counterparty is above the clearing threshold referred to the regulation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 517):

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

8.1.10.27.2.3 DirectlyLinkedActivity <DrctlyLkdActvty>

Presence: [1..1]

Definition: Directly linked to commercial activity or treasury financing: Information on whether the contract is objectively measurable as directly linked to the reporting counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see ["TrueFalseIndicator" on page 517](#)):

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

8.1.10.27.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: ["NoReasonCode" on page 507](#)

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

8.1.10.27.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: ["NoReasonCode" on page 507](#)

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

8.1.10.28 CorporateSectorCriteria3

Definition: Taxonomy for financial and non financial counterparties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionSector <FISctr>	[0..*]	CodeSet		443
	NonFinancialInstitutionSector <NFISctr>	[0..*]	CodeSet		444
	NotReported <NotRptd>	[0..1]	CodeSet		445

8.1.10.28.1 FinancialInstitutionSector <FISctr>

Presence: [0..*]

Definition: Indicates that reporting counterparty is a financial institution.

Datatype: ["FinancialPartySectorType1Code" on page 505](#)

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
ASSU	AssuranceUndertaking	Assurance undertaking.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
INVF	InvestmentFirm	Investment firm.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSMangementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
OTHR	Other	Other type of financial institution.

8.1.10.28.2 NonFinancialInstitutionSector <NFISctr>

Presence: [0..*]

Definition: Indicates that reporting counterparty is a non financial institution.

Datatype: "NonFinancialPartySector1Code" on page 506

CodeName	Name	Definition
WTER	WaterSupplySewerageWasteManagementAndRemediation	Water supply, sewerage, waste management and remediation activities.
MING	MiningAndQuarrying	Mining and quarrying activities.
MAFG	Manufacturing	Manufacturing activities.
SPLY	ElectricityGasSteamAndAirConditioningSupply	Electricity, gas, steam and air conditioning supply activities.
CSTR	Construction	Construction activities.
AGRI	AgricultureForestryAndFishing	Agriculture, forestry and fishing activities.
ACAF	AccomodationAndFood	Accommodation and food service activities.
EDUC	Education	Education activities.
AEAR	ArtsEntertainmentAndRecreation	Arts, entertainment and recreation activities.
FINA	FinancialAndInsuranceActivity	Financial and insurance activities.
HHSW	HumanHealthAndSocialWorkActivity	Human health and social work activities.

CodeName	Name	Definition
INCO	InformationAndCommunication	Information and communication activities.
WRRM	MotorVehiclesAndMotorcycles	Wholesale and retail trade, repair of motor vehicles and motorcycles.
OTSA	OtherServiceActivity	Other service activities.
PSTA	ProfessionalScientificAndTechnicalActivity	Professional, scientific and technical activities.
PADS	PublicAdministrationAndDefence	Public administration and defence, compulsory social security.
RESA	RealEstateActivity	Real estate activities.
TRAS	TransportationAndStorage	Transportation and storage activities.
ASSA	AdministrativeAndSupportServiceActivity	Administrative and support service activities.
AHAE	ActivityOfHouseholdsAsEmployer	Activities of households as employers; undifferentiated goods - and services - producing activities of households for own use.
AEOB	ActivityOfExtraterritorialOrganisationAndBody	Activities of extraterritorial organisations and bodies.

8.1.10.28.3 NotReported <NotRptd>

Presence: [0..1]

Definition: Indicates that reporting counterparty is another type of counterparty as defined by specific regulations (e.g. a CCP) and the detailed sector is not reported.

Datatype: "NotReported1Code" on page 507

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.1.10.29 DeliveryInterconnectionPoint1Choice

Definition: Identification of the delivery point(s) of market area(s) or the interconnection point of a transportation contract.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	IdentifierSet		445
Or}	Proprietary <Prtry>	[1..1]	Text		446

8.1.10.29.1 Code <Cd>

Presence: [1..1]

Definition: Identification of delivery/interconnection point or zone as a code.

Datatype: "EICIdentifier" on page 515

8.1.10.29.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Identification of delivery/interconnection point or zone in a proprietary format.*Datatype:* "Max52Text" on page 521**8.1.10.30 TradeNonConfirmation1***Definition:* Identifies contract that is not confirmed.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		446

8.1.10.30.1 Type <Tp>*Presence:* [1..1]*Definition:* Specifies that the contract remains unconfirmed.*Datatype:* "TradeConfirmationType2Code" on page 512

CodeName	Name	Definition
NCNF	NonConfirmed	Non-confirmed.

8.1.10.31 TradeConfirmation3*Definition:* Specifies time and type of contract confirmation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[0..1]	CodeSet		446
	TimeStamp <TmStmp>	[0..1]	DateTime		447

Constraints• **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Type Must be present

Or /TimeStamp Must be present

8.1.10.31.1 Type <Tp>*Presence:* [0..1]*Definition:* Specifies whether the contract was confirmed electronically or non-electronically.*Datatype:* "TradeConfirmationType1Code" on page 512

CodeName	Name	Definition
ECNF	ElectronicallyConfirmed	Electronically confirmed.
YCNF	NonElectronicallyConfirmed	Non-electronically confirmed.

8.1.10.31.2 TimeStamp <TmStmp>*Presence:* [0..1]*Definition:* Date and time of the trade confirmation, indicating time zone in which the confirmation has taken place.*Datatype:* "ISODatetime" on page 514**8.1.10.32 TradeConfirmation2***Definition:* Specifies time and type of contract confirmation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	CodeSet		447
	TimeStamp <TmStmp>	[1..1]	DateTime		447

8.1.10.32.1 Type <Tp>*Presence:* [1..1]*Definition:* Specifies whether the contract was confirmed electronically or non-electronically.*Datatype:* "TradeConfirmationType1Code" on page 512

CodeName	Name	Definition
ECNF	ElectronicallyConfirmed	Electronically confirmed.
YCNF	NonElectronicallyConfirmed	Non-electronically confirmed.

8.1.10.32.2 TimeStamp <TmStmp>*Presence:* [1..1]*Definition:* Date and time of the trade confirmation, indicating time zone in which the confirmation has taken place.*Datatype:* "ISODatetime" on page 514**8.1.10.33 TechnicalAttributes1***Definition:* Specifies technical attributes of the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReconciliationFlag <RcncltnFlg>	[0..1]	CodeSet		447

8.1.10.33.1 ReconciliationFlag <RcncltnFlg>*Presence:* [0..1]*Definition:* List of possible values for TRs reconciliation purposes.*Datatype:* "Reconciliation1Code" on page 510

CodeName	Name	Definition
DSMA	DualSidedMatched	Trade repository has both sides of the trade reported and all fields match.

CodeName	Name	Definition
DSNM	DualSidedNonMatched	Trade repository has both sides of the trade reported but not all fields match.
NORE	NotSubmittedToReconciliation	Trade was not required to be submitted for reconciliation.
SSMA	SingleSidedEEAMatched	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, and the result has been successful according to the specification of the inter-TR reconciliation process.
SSPA	SingleSidedEEAPaired	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, and either has already performed comparison of the reports, or is in the process of doing so.
SSNE	SingleSidedNonEEA	Trade repository has one side of the trade and knows that the other side does not have a reporting obligation.
SSUN	SingleSidedEEAUnpaired	Trade repository has one side of the trade, knows that the other side is EEA counterparty and does not know which TR holds the other side of the trade.

8.1.10.34 ProductClassificationCriteria1

Definition: Criteria regarding product classification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[0..*]	IdentifierSet		448
	UniqueProductIdentifier <UnqPdctldr>	[0..*]	Text		448

8.1.10.34.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

Presence: [0..*]

Definition: Identifier is an ISO 10962 Classification of Financial Instrument (CFI).

Datatype: "CFIOct2015Identifier" on page 515

8.1.10.34.2 UniqueProductIdentifier <UnqPdctldr>

Presence: [0..*]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 521

8.1.10.35 GenericValidationRuleIdentification1

Definition: Information for the identification of a validation rule.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		449
	Description <Desc>	[0..1]	Text		449
	SchemaName <SchmeNm>	[0..1]	±		449
	Issuer <Issr>	[0..1]	Text		449

8.1.10.35.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of a validation rule.

Datatype: "Max35Text" on page 520

8.1.10.35.2 Description <Desc>

Presence: [0..1]

Definition: Further information on the validation rule as identified in the Identification.

Datatype: "Max350Text" on page 520

8.1.10.35.3 SchemaName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

SchemaName <SchmeNm> contains one of the following elements (see "ValidationRuleSchemaName1Choice" on page 449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		450
Or}	Proprietary <Prtry>	[1..1]	Text		450

8.1.10.35.4 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 520

8.1.10.36 ValidationRuleSchemaName1Choice

Definition: Identifies a name of the identification scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		450
Or}	Proprietary <Prtry>	[1..1]	Text		450

8.1.10.36.1 Code <Cd>*Presence:* [1..1]*Definition:* Name of the identification scheme, in a coded form as published in an external list.*Datatype:* "ExternalValidationRuleIdentification1Code" on page 504**8.1.10.36.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Name of the identification scheme, in a free text form.*Datatype:* "Max35Text" on page 520**8.1.11 Organisation Identification****8.1.11.1 OrganisationIdentification9Choice***Definition:* Provides the identification of the organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <CIntld>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.11.1.1 LEI <LEI>*Presence:* [1..1]*Definition:* Identification is done through the use of legal entity identifier code.*Datatype:* "LEIIdentifier" on page 516**8.1.11.1.2 ClientIdentification <CIntld>***Presence:* [1..1]*Definition:* Unique and unambiguous client identification of the organisation.*Datatype:* "Max50Text" on page 521**8.1.11.1.3 AnyBIC <AnyBIC>***Presence:* [1..1]*Definition:* Business identifier code used to identify the organisation.*Impacted by:* C3 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 515

Constraints

- **AnyBIC**

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

8.1.12 Party Identification

8.1.12.1 TradePartyIdentificationQuery8

Definition: Query of a trade party based on the identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		451
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	451
	ClientIdentification <ClntId>	[0..*]	Text		452
	NotReported <NotRptd>	[0..1]	CodeSet		452

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[*] Must be present

Or /AnyBIC[*] Must be present

Or /ClientIdentification[*] Must be present

Or /NotReported Must be present

8.1.12.1.1 LEI <LEI>

Presence: [0..*]

Definition: Legal entity identifier code used to recognise the counterparty of the reporting agent for the reported transaction.

Datatype: "LEIIdentifier" on page 516

8.1.12.1.2 AnyBIC <AnyBIC>

Presence: [0..*]

Definition: Business identifier code used to identify the trade party.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 515

Constraints

- **AnyBIC**

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

8.1.12.1.3 ClientIdentification <CIntld>

Presence: [0..*]

Definition: Unique and unambiguous identification of the client counterparty.

Datatype: "Max50Text" on page 521

8.1.12.1.4 NotReported <NotRptd>

Presence: [0..1]

Definition: Field can be queried for not reported value.

Datatype: "NotReported1Code" on page 507

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.1.12.2 TradePartyQueryCriteria3

Definition: Details on the queried trade parties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Operator <Optr>	[1..1]	CodeSet		452
	ReportingCounterparty <RptgCtrPty>	[0..1]	±	C5	453
	OtherCounterparty <OthrCtrPty>	[0..1]	±	C5	453
	Beneficiary <Bnfcry>	[0..1]	±	C5	454
	SubmittingAgent <SubmitgAgt>	[0..1]	±	C5	454
	Broker <Brkr>	[0..1]	±	C5	455
	CCP <CCP>	[0..1]	±	C5	455

Constraints

- **OneElementPresentRule**

At least one of ReportingCounterparty, OtherCounterparty, Beneficiary, SubmittingAgent, Broker or CCP must be present.

8.1.12.2.1 Operator <Optr>

Presence: [1..1]

Definition: Specifies the AND/OR operators as query criteria.

Datatype: "Operation3Code" on page 507

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

8.1.12.2.2 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Identifies the reporting counterparty of the contract.

Impacted by: C5 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following elements (see "TradePartyIdentificationQuery8" on page 451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		451
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	451
	ClientIdentification <CIntId>	[0..*]	Text		452
	NotReported <NotRptd>	[0..1]	CodeSet		452

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[*] Must be present

Or /AnyBIC[*] Must be present

Or /ClientIdentification[*] Must be present

Or /NotReported Must be present

8.1.12.2.3 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the other counterparty of the contract.

Impacted by: C5 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following elements (see "TradePartyIdentificationQuery8" on page 451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		451
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	451
	ClientIdentification <CIntId>	[0..*]	Text		452
	NotReported <NotRptd>	[0..1]	CodeSet		452

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[*] Must be present

Or /AnyBIC[*] Must be present

Or /ClientIdentification[*] Must be present

Or /NotReported Must be present

8.1.12.2.4 Beneficiary <Bnfcry>

Presence: [0..1]

Definition: Identifies the party subject to the rights and obligations arising from the contract.

Impacted by: C5 "OneElementPresentRule"

Beneficiary <Bnfcry> contains the following elements (see "TradePartyIdentificationQuery8" on page 451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		451
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	451
	ClientIdentification <ClntId>	[0..*]	Text		452
	NotReported <NotRptd>	[0..1]	CodeSet		452

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[*] Must be present

Or /AnyBIC[*] Must be present

Or /ClientIdentification[*] Must be present

Or /NotReported Must be present

8.1.12.2.5 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identifies the submitting agent of the reported of the contract.

Impacted by: C5 "OneElementPresentRule"

SubmittingAgent <SubmitgAgt> contains the following elements (see "TradePartyIdentificationQuery8" on page 451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		451
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	451
	ClientIdentification <CIntId>	[0..*]	Text		452
	NotReported <NotRptd>	[0..1]	CodeSet		452

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[*] Must be present

Or /AnyBIC[*] Must be present

Or /ClientIdentification[*] Must be present

Or /NotReported Must be present

8.1.12.2.6 Broker <Brkr>

Presence: [0..1]

Definition: Identifies the broker who acts as an intermediary for the reporting counterparty.

Impacted by: C5 "OneElementPresentRule"

Broker <Brkr> contains the following elements (see "TradePartyIdentificationQuery8" on page 451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		451
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	451
	ClientIdentification <CIntId>	[0..*]	Text		452
	NotReported <NotRptd>	[0..1]	CodeSet		452

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[*] Must be present

Or /AnyBIC[*] Must be present

Or /ClientIdentification[*] Must be present

Or /NotReported Must be present

8.1.12.2.7 CCP <CCP>

Presence: [0..1]

Definition: Unique code for the CCP that has cleared the contract.

Impacted by: C5 "OneElementPresentRule"

CCP <CCP> contains the following elements (see "TradePartyIdentificationQuery8" on page 451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LEI <LEI>	[0..*]	IdentifierSet		451
	AnyBIC <AnyBIC>	[0..*]	IdentifierSet	C3	451
	ClientIdentification <CIntId>	[0..*]	Text		452
	NotReported <NotRptd>	[0..1]	CodeSet		452

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/LEI[*] Must be present

Or /AnyBIC[*] Must be present

Or /ClientIdentification[*] Must be present

Or /NotReported Must be present

8.1.12.3 PartyIdentification121Choice

Definition: Choice of identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	456
Or	LegalEntityIdentifier <LglnNttyldr>	[1..1]	IdentifierSet		457
Or	NameAndAddress <NmAndAdr>	[1..1]	±		457
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		457

8.1.12.3.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 515

Constraints

- **AnyBIC**

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

8.1.12.3.2 LegalEntityIdentifier <LglnTtyldr>

Presence: [1..1]

Definition: Identification of the party with a Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Datatype: "LEIIdentifier" on page 516

8.1.12.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress5" on page 461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		461
	Address <Adr>	[0..1]	±		461

8.1.12.3.4 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification1" on page 180 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		181
	SchemeName <SchmeNm>	[0..1]	Text		181
	Issuer <Issr>	[0..1]	Text		181

8.1.12.4 TradeCounterpartyReport9

Definition: Information related to parties in the contract.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <RptgCtrPty>	[1..1]	±		458
	OtherCounterparty <OthrCtrPty>	[1..1]	±		458
	Broker <Brkr>	[0..1]	±		459
	SubmittingAgent <SubmitgAgt>	[0..1]	±		459
	ClearingMember <ClrMmb>	[0..1]	±		459
	Beneficiary <Bnfcry>	[0..1]	±		459

8.1.12.4.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains the following elements (see "[Counterparty26](#)" on page 485 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			485
{Or	LEI <LEI>	[1..1]	IdentifierSet		486
Or}	Other <Othr>	[1..1]			486
	Identification <Id>	[1..1]			486
{Or	ClientIdentification <ClntId>	[1..1]	Text		487
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	487
	Name <Nm>	[0..1]	Text		487
	Domicile <Dmcl>	[0..1]	Text		487
	Nature <Ntr>	[0..1]	±		487
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		488
	CounterpartySide <CtrPtySd>	[0..1]	CodeSet		488

8.1.12.4.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty in the transaction.

OtherCounterparty <OthrCtrPty> contains the following elements (see "[Counterparty29](#)" on page 480 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		480
	Country <Ctry>	[0..1]	CodeSet	C4	481

8.1.12.4.3 Broker <Brkr>*Presence:* [0..1]*Definition:* Identification of the broker as an intermediary for the reporting counterparty.**Broker <Brkr>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <ClntId>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.12.4.4 SubmittingAgent <SubmitgAgt>*Presence:* [0..1]*Definition:* Identification of the submitting agent in the case where the reporting counterparty has delegated the submission of the report to a third party or to the other counterparty.**SubmittingAgent <SubmitgAgt>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <ClntId>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.12.4.5 ClearingMember <ClrMmb>*Presence:* [0..1]*Definition:* Identification of the clearing member in the case where the trade is cleared.**ClearingMember <ClrMmb>** contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <ClntId>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.12.4.6 Beneficiary <Bnfcry>*Presence:* [0..1]*Definition:* Identification of the beneficiary who is subject to the rights and obligations arising from the contract.

Beneficiary <Bnfcry> contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <ClnId>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.12.5 DerivativePartyIdentification1Choice

Definition: Reference entity of a single name credit default swap (CDS) or a derivative on single name credit default swap (CDS).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Country <Ctry>	[1..1]	CodeSet	C4	460
Or	CountrySubDivision <CtrySubDvsn>	[1..1]	CodeSet		460
Or}	LEI <LEI>	[1..1]	IdentifierSet		460

8.1.12.5.1 Country <Ctry>

Presence: [1..1]

Definition: Country of the reference entity.

Impacted by: C4 "Country"

Datatype: "[CountryCode](#)" on page 502

Constraints

- **Country**

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

8.1.12.5.2 CountrySubDivision <CtrySubDvsn>

Presence: [1..1]

Definition: Country and country sub-division of the reference entity.

Datatype: "[CountrySubDivisionCode](#)" on page 502

8.1.12.5.3 LEI <LEI>

Presence: [1..1]

Definition: Identification of the reference party through Legal entity identifier.

Datatype: "[LEIIdentifier](#)" on page 516

8.1.13 Postal Address

8.1.13.1 NameAndAddress5

Definition: Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		461
	Address <Adr>	[0..1]	±		461

8.1.13.1.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max350Text" on page 520

8.1.13.1.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of the party.

Address <Adr> contains the following elements (see "PostalAddress1" on page 461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		462
	AddressLine <AdrLine>	[0..5]	Text		462
	StreetName <StrtNm>	[0..1]	Text		462
	BuildingNumber <BldgNb>	[0..1]	Text		462
	PostCode <PstCd>	[0..1]	Text		463
	TownName <TwnNm>	[0..1]	Text		463
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		463
	Country <Ctry>	[1..1]	CodeSet	C4	463

8.1.13.2 PostalAddress1

Definition: Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		462
	AddressLine <AdrLine>	[0..5]	Text		462
	StreetName <StrtNm>	[0..1]	Text		462
	BuildingNumber <BldgNb>	[0..1]	Text		462
	PostCode <PstCd>	[0..1]	Text		463
	TownName <TwnNm>	[0..1]	Text		463
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		463
	Country <Ctry>	[1..1]	CodeSet	C4	463

8.1.13.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 497

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

8.1.13.2.2 AddressLine <AdrLine>

Presence: [0..5]

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

Datatype: "Max70Text" on page 521

8.1.13.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 521

8.1.13.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 520

8.1.13.2.5 PostCode <PstCd>

Presence: [0..1]

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

Datatype: "Max16Text" on page 520

8.1.13.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 520

8.1.13.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 520

8.1.13.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 502

Constraints

- **Country**

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

8.1.14 Price

8.1.14.1 SecuritiesTransactionPrice3Choice

Definition: Choice to define the price of the securities transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		464
Or	Unit <Unit>	[1..1]	Quantity		464
Or	Percentage <Pctg>	[1..1]	Rate		464
Or	Yield <Yld>	[1..1]	Rate		464
Or}	PendingPrice <PdgPric>	[1..1]	CodeSet		464

8.1.14.1.1 MonetaryValue <MntryVal>*Presence:* [1..1]*Definition:* Indicates that price is expressed as a monetary value.**MonetaryValue <MntryVal>** contains the following elements (see "[AmountAndDirection56](#)" on page 163 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.14.1.2 Unit <Unit>*Presence:* [1..1]*Definition:* Indicates that price is expressed in units.*Datatype:* "[LongDecimalNumber](#)" on page 517**8.1.14.1.3 Percentage <Pctg>***Presence:* [1..1]*Definition:* Indicates that price is expressed as a rate, that is a percentage.*Datatype:* "[PercentageRate](#)" on page 518**8.1.14.1.4 Yield <Yld>***Presence:* [1..1]*Definition:* Indicates that price is expressed as a yield.*Datatype:* "[PercentageRate](#)" on page 518**8.1.14.1.5 PendingPrice <PdgPric>***Presence:* [1..1]*Definition:* Indicates that price is currently not available, but pending.*Datatype:* "[PriceStatus1Code](#)" on page 509

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

8.1.14.2 SecuritiesTransactionPrice10Choice*Definition:* Choice to define the price of the securities transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		465
Or	Unit <Unit>	[1..1]	Quantity		465
Or	Percentage <Pctg>	[1..1]	Rate		465
Or	Yield <Yld>	[1..1]	Rate		465
Or	PendingPrice <PdgPric>	[1..1]	CodeSet		465
Or}	Other <Othr>	[1..1]		C8	466
	Value <Val>	[0..1]	Quantity		466
	Type <Tp>	[0..1]	Text		466

8.1.14.2.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Indicates that price is expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "[AmountAndDirection54](#)" on page 164 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2	164
	Sign <Sgn>	[0..1]	Indicator		164

8.1.14.2.2 Unit <Unit>

Presence: [1..1]

Definition: Indicates that price is expressed in units.

Datatype: "[LongFraction21DecimalNumber](#)" on page 517

8.1.14.2.3 Percentage <Pctg>

Presence: [1..1]

Definition: Indicates that price is expressed as a rate, that is a percentage.

Datatype: "[PercentageRate](#)" on page 518

8.1.14.2.4 Yield <Yld>

Presence: [1..1]

Definition: Indicates that price is expressed as a yield.

Datatype: "[PercentageRate](#)" on page 518

8.1.14.2.5 PendingPrice <PdgPric>

Presence: [1..1]

Definition: Indicates that price is currently not available, but pending.

Datatype: "PriceStatus1Code" on page 509

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

8.1.14.2.6 Other <Othr>

Presence: [1..1]

Definition: Indicates that price or quantity is expressed in another notation.

Impacted by: C8 "OneElementPresentRule"

Other <Othr> contains the following **SecuritiesTransactionPrice4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[0..1]	Quantity		466
	Type <Tp>	[0..1]	Text		466

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Value Must be present

Or /Type Must be present

8.1.14.2.6.1 Value <Val>

Presence: [0..1]

Definition: Value of the price.

Datatype: "LongFraction21DecimalNumber" on page 517

8.1.14.2.6.2 Type <Tp>

Presence: [0..1]

Definition: Notation of the price.

Datatype: "Max35Text" on page 520

8.1.15 Quantity

8.1.15.1 EnergyQuantityUnit1Choice

Definition: Specifies the units used to quantify an energy.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		467
Or}	Proprietary <Prtry>	[1..1]	Text		467

8.1.15.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Energy quantity units, expressed as a code.*Datatype:* "EnergyQuantityUnit1Code" on page 504

CodeName	Name	Definition
THMD	ThermPerDay	Therm per day.
MWHH	MWhPerHour	Mega Watt hour per hour.
MWHD	MWhPerDay	Mega Watt hour per day.
MWAT	MW	Mega Watt.
MTMD	MThermPerDay	MTherm per day.
MCMD	MCMPerDay	Mcm per day.
KWHH	KWhPerHour	Kilo Watt hour per hour.
KWHD	KWhPerDay	Kilo Watt hour per day.
KWAT	KW	Kilo Watt.
KTMD	KThermPerDay	KTherm per day.
GWHH	GWhPerHour	Giga Watt hour per hour.
GWHD	GWhPerDay	Giga Watt hour per day.
GWAT	GW	Giga Watt.

8.1.15.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Energy quantity unit, when energy unit code is not available, in a proprietary format.*Datatype:* "Max52Text" on page 521**8.1.15.2 FinancialInstrumentQuantity30Choice***Definition:* Defines the format for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		467
Or	NominalValue <NmnlVal>	[1..1]	Amount		468
Or}	MonetaryValue <MntryVal>	[1..1]	Amount		468

8.1.15.2.1 Unit <Unit>*Presence:* [1..1]*Definition:* Quantity expressed as a number, such as a number of shares.*Datatype:* "LongFraction21DecimalNumber" on page 517

8.1.15.2.2 NominalValue <NmnlVal>*Presence:* [1..1]*Definition:* Indicates that quantity is expressed as a nominal value.*Datatype:* "ImpliedCurrencyAnd20Amount" on page 496**8.1.15.2.3 MonetaryValue <MntryVal>***Presence:* [1..1]*Definition:* Indicates that quantity is expressed as a monetary value.*Datatype:* "ImpliedCurrencyAnd20Amount" on page 496**8.1.16 Rate****8.1.16.1 InterestRateFrequency2Choice***Definition:* Describes frequency of payments for interest rates, either using term notation or a proprietary notation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C15	468
Or}	Proprietary <Prtry>	[1..1]	Text		468

8.1.16.1.1 Term <Term>*Presence:* [1..1]*Definition:* Frequency expressed in tenor notation.*Impacted by:* C15 "OneElementPresentRule"**Term <Term>** contains the following elements (see "InterestRateContractTerm3" on page 475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[0..1]	CodeSet		476
	Value <Val>	[0..1]	Quantity	C5	476

Constraints

- OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Unit Must be present

Or /Value Must be present

8.1.16.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Frequency expressed in a proprietary notation.

Datatype: "Max52Text" on page 521

8.1.16.2 InterestRateLegs7

Definition: Details related to interest rate attributes.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FirstLeg <FrstLeg>	[0..1]	±		469
	SecondLeg <ScndLeg>	[0..1]	±		469

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/FirstLeg Must be present

Or /SecondLeg Must be present

8.1.16.2.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Details concerning the rate in the first leg of an interest rate contract.

FirstLeg <FrstLeg> contains one of the following elements (see "InterestRate21Choice" on page 470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]		C14	470
	Rate <Rate>	[0..1]	Rate		471
	DayCount <DayCnt>	[0..1]	Text		471
	PaymentFrequency <PmtFrqcy>	[0..1]	±		471
Or}	Floating <Fltg>	[1..1]		C16	471
	Rate <Rate>	[0..1]			472
{Or	Code <Cd>	[1..1]	CodeSet		472
Or}	Proprietary <Prtry>	[1..1]	Text		474
	ReferencePeriod <RefPrd>	[0..1]	±	C15	474
	Spread <Sprd>	[0..1]	Rate		475
	PaymentFrequency <PmtFrqcy>	[0..1]	±		475
	ResetFrequency <RstFrqcy>	[0..1]	±		475

8.1.16.2.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Details concerning the rate in the second leg of an interest rate contract.

SecondLeg <ScndLeg> contains one of the following elements (see "InterestRate21Choice" on page 470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]		C14	470
	Rate <Rate>	[0..1]	Rate		471
	DayCount <DayCnt>	[0..1]	Text		471
	PaymentFrequency <PmtFrqcy>	[0..1]	±		471
Or}	Floating <Fltg>	[1..1]		C16	471
	Rate <Rate>	[0..1]			472
{Or	Code <Cd>	[1..1]	CodeSet		472
Or}	Proprietary <Prtry>	[1..1]	Text		474
	ReferencePeriod <RefPrd>	[0..1]	±	C15	474
	Spread <Sprd>	[0..1]	Rate		475
	PaymentFrequency <PmtFrqcy>	[0..1]	±		475
	ResetFrequency <RstFrqcy>	[0..1]	±		475

8.1.16.3 InterestRate21Choice

Definition: Specifies the type of a rate, a fixed or a floating rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Fixed <Fxd>	[1..1]		C14	470
	Rate <Rate>	[0..1]	Rate		471
	DayCount <DayCnt>	[0..1]	Text		471
	PaymentFrequency <PmtFrqcy>	[0..1]	±		471
Or}	Floating <Fltg>	[1..1]		C16	471
	Rate <Rate>	[0..1]			472
{Or	Code <Cd>	[1..1]	CodeSet		472
Or}	Proprietary <Prtry>	[1..1]	Text		474
	ReferencePeriod <RefPrd>	[0..1]	±	C15	474
	Spread <Sprd>	[0..1]	Rate		475
	PaymentFrequency <PmtFrqcy>	[0..1]	±		475
	ResetFrequency <RstFrqcy>	[0..1]	±		475

8.1.16.3.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C14 "OneElementPresentRule"

Fixed <Fxd> contains the following **FixedRate6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate <Rate>	[0..1]	Rate		471
	DayCount <DayCnt>	[0..1]	Text		471
	PaymentFrequency <PmtFrqcy>	[0..1]	±		471

Constraints

- **OneElementPresentRule**

At least one of the 3 elements must be present.

Following Must be True

/Rate Must be present

Or /DayCount Must be present

8.1.16.3.1.1 Rate <Rate>

Presence: [0..1]

Definition: An indication of the fixed rate used.

Datatype: "PercentageRate" on page 518

8.1.16.3.1.2 DayCount <DayCnt>

Presence: [0..1]

Definition: Actual number of days in the relevant fixed rate calculation period.

Datatype: "Max35Text" on page 520

8.1.16.3.1.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Information related to payment frequency.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency2Choice" on page 468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C15	468
Or}	Proprietary <Prtry>	[1..1]	Text		468

8.1.16.3.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C16 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Rate <Rate>	[0..1]			472
{Or	Code <Cd>	[1..1]	CodeSet		472
Or}	Proprietary <Prtry>	[1..1]	Text		474
	ReferencePeriod <RefPrd>	[0..1]	±	C15	474
	Spread <Sprd>	[0..1]	Rate		475
	PaymentFrequency <PmtFrqcy>	[0..1]	±		475
	ResetFrequency <RstFrqcy>	[0..1]	±		475

Constraints

- **OneElementPresentRule**

At least one of the 5 elements must be present.

Following Must be True

/Rate Must be present

Or /ReferencePeriod Must be present

8.1.16.3.2.1 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		472
Or}	Proprietary <Prtry>	[1..1]	Text		474

8.1.16.3.2.1.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "BenchmarkCurveName3Code" on page 499

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.

CodeName	Name	Definition
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk

CodeName	Name	Definition
		since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.

8.1.16.3.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 520

8.1.16.3.2.2 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C15 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see ["InterestRateContractTerm3"](#) on page 475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[0..1]	CodeSet		476
	Value <Val>	[0..1]	Quantity	C5	476

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True
 /Unit Must be present
 Or /Value Must be present

8.1.16.3.2.3 Spread <Sprd>

Presence: [0..1]

Definition: Spread expressed as a rate.

Datatype: ["PercentageRate"](#) on page 518

8.1.16.3.2.4 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Information related to payment frequency.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see ["InterestRateFrequency2Choice"](#) on page 468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C15	468
Or}	Proprietary <Prtry>	[1..1]	Text		468

8.1.16.3.2.5 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see ["InterestRateFrequency2Choice"](#) on page 468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Term <Term>	[1..1]	±	C15	468
Or}	Proprietary <Prtry>	[1..1]	Text		468

8.1.16.4 InterestRateContractTerm3

Definition: Describes how interest rates are reported.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Unit <Unit>	[0..1]	CodeSet		476
	Value <Val>	[0..1]	Quantity	C5	476

Constraints

- **OneElementPresentRule**

At least one of the 2 elements must be present.

Following Must be True

/Unit Must be present

Or /Value Must be present

8.1.16.4.1 Unit <Unit>

Presence: [0..1]

Definition: Unit for the rate basis.

Datatype: "RateBasis1Code" on page 509

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

8.1.16.4.2 Value <Val>

Presence: [0..1]

Definition: Value of the contract term in number of units.

Impacted by: C5 "NumberRule"

Datatype: "Max3Number" on page 518

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

8.1.17 Regulatory Counterparty**8.1.17.1 Counterparty25**

Definition: Specifies the details of the counterparty identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			477
{Or	LEI <LEI>	[1..1]	IdentifierSet		477
Or}	Other <Othr>	[1..1]			477
	Identification <Id>	[1..1]			478
{Or	ClientIdentification <CIntId>	[1..1]	Text		478
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	478
	Name <Nm>	[0..1]	Text		478
	Domicile <Dmcl>	[0..1]	Text		479
	Nature <Ntr>	[1..1]	±		479
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		479
	CounterpartySide <CtrPtySd>	[0..1]	CodeSet		479

8.1.17.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the reporting counterparty of the contract.

Identification <Id> contains one of the following **OrganisationIdentification7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		477
Or}	Other <Othr>	[1..1]			477
	Identification <Id>	[1..1]			478
{Or	ClientIdentification <CIntId>	[1..1]	Text		478
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	478
	Name <Nm>	[0..1]	Text		478
	Domicile <Dmcl>	[0..1]	Text		479

8.1.17.1.1.1 LEI <LEI>

Presence: [1..1]

Definition: Identification is done through the use of legal entity identifier code.

Datatype: "LEIIdentifier" on page 516

8.1.17.1.1.2 Other <Othr>

Presence: [1..1]

Definition: Unique identification of a counterparty, using a client code or a business identification code.

Other <Othr> contains the following **OrganisationIdentification30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			478
{Or	ClientIdentification <CIntId>	[1..1]	Text		478
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	478
	Name <Nm>	[0..1]	Text		478
	Domicile <Dmcl>	[0..1]	Text		479

8.1.17.1.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the organisation.

Identification <Id> contains one of the following **OrganisationIdentification8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClientIdentification <CIntId>	[1..1]	Text		478
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	478

8.1.17.1.1.2.1.1 ClientIdentification <CIntId>

Presence: [1..1]

Definition: Client code used to identify the organisation.

Datatype: "Max50Text" on page 521

8.1.17.1.1.2.1.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Business identifier code used to identify the organisation.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 515

Constraints

- **AnyBIC**

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

8.1.17.1.1.2.2 Name <Nm>

Presence: [0..1]

Definition: Indicates the name of the reporting counterparty.

Datatype: "Max105Text" on page 519

8.1.17.1.1.2.3 Domicile <Dmcl>*Presence:* [0..1]*Definition:* Indicates the domicile of counterparty.*Datatype:* "Max500Text" on page 520**8.1.17.1.2 Nature <Ntr>***Presence:* [1..1]*Definition:* Identifies the nature of thereporting counterparty in accordance with regulation.**Nature <Ntr>** contains one of the following elements (see "[CounterpartyTradeNature5Choice](#)" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..*]	CodeSet		439
Or	NonFinancialInstitution <NFI>	[1..1]			440
	Sector <Sctr>	[0..*]	IdentifierSet		440
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		440
	DirectlyLinkedActivity <DrctlyLkdActvty>	[0..1]	Indicator		440
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		441
Or}	Other <Othr>	[1..1]	CodeSet		441

8.1.17.1.3 TradingCapacity <TradgCpcty>*Presence:* [0..1]*Definition:* Identifies the trading capacity of the seller.*Datatype:* "TradingCapacity7Code" on page 512

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

8.1.17.1.4 CounterpartySide <CtrPtySd>*Presence:* [0..1]*Definition:* Identifies whether the reporting counterparty is a buyer or a seller.*Datatype:* "OptionParty1Code" on page 508

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

8.1.17.2 CounterpartyData36*Definition:* Data specific to counterparties and related fields.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportSubmittingEntity <RptSubmitgNtty>	[1..1]	IdentifierSet		480
	ReportingCounterparty <RptgCtrPty>	[1..1]	IdentifierSet		480

8.1.17.2.1 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [1..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

Datatype: "LEIIdentifier" on page 516

8.1.17.2.2 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty.

Datatype: "LEIIdentifier" on page 516

8.1.17.3 Counterparty29

Definition: Information related to counterparty identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		480
	Country <Ctry>	[0..1]	CodeSet	C4	481

8.1.17.3.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the other counterparty of the contract.

Usage:

This field shall be filled from the perspective of the reporting counterparty. In case of a private individual a client code shall be used in a consistent manner.

Identification <Id> contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <CIntId>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.17.3.2 Country <Ctry>*Presence:* [0..1]*Definition:* Code of country where the registered office of the other counterparty is located or country of residence in case that the other counterparty is a natural person.*Impacted by:* C4 "Country"*Datatype:* "CountryCode" on page 502**Constraints**

- **Country**

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

8.1.17.4 Counterparty28*Definition:* Information related to counterparty identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		481
	Country <Ctry>	[1..1]	CodeSet	C4	481

8.1.17.4.1 Identification <Id>*Presence:* [1..1]*Definition:* Unique code identifying the other counterparty of the contract.*Usage:*

This field shall be filled from the perspective of the reporting counterparty. In case of a private individual a client code shall be used in a consistent manner.

Identification <Id> contains one of the following elements (see "[OrganisationIdentification9Choice](#)" on page 450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		450
Or	ClientIdentification <ClntId>	[1..1]	Text		450
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	450

8.1.17.4.2 Country <Ctry>*Presence:* [1..1]*Definition:* The code of country where the registered office of the other counterparty is located or country of residence in case that the other counterparty is a natural person.*Impacted by:* C4 "Country"*Datatype:* "CountryCode" on page 502

Constraints

- **Country**

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

8.1.17.5 Counterparty27

Definition: Information related to counterparty identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			482
{Or	LEI <LEI>	[1..1]	IdentifierSet		482
Or}	Other <Othr>	[1..1]			483
	Identification <Id>	[1..1]			483
{Or	ClientIdentification <ClnId>	[1..1]	Text		483
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	483
	Name <Nm>	[0..1]	Text		484
	Domicile <Dmcl>	[0..1]	Text		484
	Nature <Ntr>	[1..1]	±		484
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		484
	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		485

8.1.17.5.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following **OrganisationIdentification7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		482
Or}	Other <Othr>	[1..1]			483
	Identification <Id>	[1..1]			483
{Or	ClientIdentification <ClnId>	[1..1]	Text		483
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	483
	Name <Nm>	[0..1]	Text		484
	Domicile <Dmcl>	[0..1]	Text		484

8.1.17.5.1.1 LEI <LEI>

Presence: [1..1]

Definition: Identification is done through the use of legal entity identifier code.

Datatype: "LEIIdentifier" on page 516

8.1.17.5.1.2 Other <Othr>

Presence: [1..1]

Definition: Unique identification of a counterparty, using a client code or a business identification code.

Other <Othr> contains the following **OrganisationIdentification30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			483
{Or	ClientIdentification <ClnId>	[1..1]	Text		483
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	483
	Name <Nm>	[0..1]	Text		484
	Domicile <Dmcl>	[0..1]	Text		484

8.1.17.5.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the organisation.

Identification <Id> contains one of the following **OrganisationIdentification8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClientIdentification <ClnId>	[1..1]	Text		483
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	483

8.1.17.5.1.2.1.1 ClientIdentification <ClnId>

Presence: [1..1]

Definition: Client code used to identify the organisation.

Datatype: "Max50Text" on page 521

8.1.17.5.1.2.1.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Business identifier code used to identify the organisation.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 515

Constraints

- **AnyBIC**

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

8.1.17.5.1.2.2 Name <Nm>

Presence: [0..1]

Definition: Indicates the name of the reporting counterparty.

Datatype: "Max105Text" on page 519

8.1.17.5.1.2.3 Domicile <Dmcl>

Presence: [0..1]

Definition: Indicates the domicile of counterparty.

Datatype: "Max500Text" on page 520

8.1.17.5.2 Nature <Ntr>

Presence: [1..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following elements (see "[CounterpartyTradeNature4Choice](#)" on page 441 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..*]	CodeSet		441
Or	NonFinancialInstitution <NFI>	[1..1]			442
	Sector <Sctr>	[0..*]	IdentifierSet		442
	ClearingThreshold <ClrThrshld>	[1..1]	Indicator		442
	DirectlyLinkedActivity <DrctlyLkdActvty>	[1..1]	Indicator		443
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		443
Or}	Other <Othr>	[1..1]	CodeSet		443

8.1.17.5.3 TradingCapacity <TradgCpcty>

Presence: [1..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 512

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

8.1.17.5.4 CounterpartySide <CtrPtySd>*Presence:* [1..1]*Definition:* Identifies whether the reporting counterparty is a buyer or a seller.*Datatype:* "OptionParty1Code" on page 508

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

8.1.17.6 Counterparty26*Definition:* Information related to counterparty identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			485
{Or	LEI <LEI>	[1..1]	IdentifierSet		486
Or}	Other <Othr>	[1..1]			486
	Identification <Id>	[1..1]			486
{Or	ClientIdentification <CIntId>	[1..1]	Text		487
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	487
	Name <Nm>	[0..1]	Text		487
	Domicile <Dmcl>	[0..1]	Text		487
	Nature <Ntr>	[0..1]	±		487
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		488
	CounterpartySide <CtrPtySd>	[0..1]	CodeSet		488

8.1.17.6.1 Identification <Id>*Presence:* [1..1]*Definition:* Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following **OrganisationIdentification7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		486
Or}	Other <Othr>	[1..1]			486
	Identification <Id>	[1..1]			486
{Or	ClientIdentification <ClnId>	[1..1]	Text		487
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	487
	Name <Nm>	[0..1]	Text		487
	Domicile <Dmcl>	[0..1]	Text		487

8.1.17.6.1.1 LEI <LEI>

Presence: [1..1]

Definition: Identification is done through the use of legal entity identifier code.

Datatype: "LEIIdentifier" on page 516

8.1.17.6.1.2 Other <Othr>

Presence: [1..1]

Definition: Unique identification of a counterparty, using a client code or a business identification code.

Other <Othr> contains the following **OrganisationIdentification30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			486
{Or	ClientIdentification <ClnId>	[1..1]	Text		487
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	487
	Name <Nm>	[0..1]	Text		487
	Domicile <Dmcl>	[0..1]	Text		487

8.1.17.6.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the organisation.

Identification <Id> contains one of the following **OrganisationIdentification8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClientIdentification <ClnId>	[1..1]	Text		487
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	487

8.1.17.6.1.2.1.1 ClientIdentification <ClntId>

Presence: [1..1]

Definition: Client code used to identify the organisation.

Datatype: "Max50Text" on page 521

8.1.17.6.1.2.1.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Business identifier code used to identify the organisation.

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 515

Constraints

- **AnyBIC**

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

8.1.17.6.1.2.2 Name <Nm>

Presence: [0..1]

Definition: Indicates the name of the reporting counterparty.

Datatype: "Max105Text" on page 519

8.1.17.6.1.2.3 Domicile <Dmcl>

Presence: [0..1]

Definition: Indicates the domicile of counterparty.

Datatype: "Max500Text" on page 520

8.1.17.6.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following elements (see "[CounterpartyTradeNature5Choice](#)" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..*]	CodeSet		439
Or	NonFinancialInstitution <NFI>	[1..1]			440
	Sector <Sctr>	[0..*]	IdentifierSet		440
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		440
	DirectlyLinkedActivity <DrctlyLkdActvty>	[0..1]	Indicator		440
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		441
Or}	Other <Othr>	[1..1]	CodeSet		441

8.1.17.6.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "[TradingCapacity7Code](#)" on page 512

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

8.1.17.6.4 CounterpartySide <CtrPtySd>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is a buyer or a seller.

Datatype: "[OptionParty1Code](#)" on page 508

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

8.1.18 Securities Identification

8.1.18.1 SecurityIdentificationQueryCriteria1

Definition: Query based on ISIN or an alternative format for the identification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..*]	IdentifierSet		489
	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..*]	Text		489

8.1.18.1.1 ISIN <ISIN>*Presence:* [0..*]

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

Datatype: "ISINOct2015Identifier" on page 516**8.1.18.1.2 AlternativeInstrumentIdentification <AltrntvInstrmld>***Presence:* [0..*]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 521**8.1.18.2 SecurityIdentification34Choice**

Definition: Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		489
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		489
Or	UniqueProductIdentifier <UnqPdctldr>	[1..1]	Text		490
Or	BasketConstituents <BsktCnstnts>	[1..*]	±		490
Or	Index <Indx>	[1..1]			490
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		490
Or	Name <Nm>	[1..1]	Text		490
Or}	Index <Indx>	[1..1]	CodeSet		491
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		493

8.1.18.2.1 ISIN <ISIN>*Presence:* [1..1]

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

Datatype: "ISINOct2015Identifier" on page 516**8.1.18.2.2 AlternativeInstrumentIdentification <AltrntvInstrmld>***Presence:* [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 521

8.1.18.2.3 UniqueProductIdentifier <UnqPdctldr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 521

8.1.18.2.4 BasketConstituents <BsktCnstnts>

Presence: [1..*]

Definition: Identification of constituents for a basket of indexes.

BasketConstituents <BsktCnstnts> contains one of the following elements (see "SecurityIdentification18Choice" on page 495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		495
Or}	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		495

8.1.18.2.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Index <Indx> contains one of the following **SecurityIdentification35Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		490
Or	Name <Nm>	[1..1]	Text		490
Or}	Index <Indx>	[1..1]	CodeSet		491

8.1.18.2.5.1 ISIN <ISIN>

Presence: [1..1]

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

Datatype: "ISINOct2015Identifier" on page 516

8.1.18.2.5.2 Name <Nm>

Presence: [1..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 520

8.1.18.2.5.3 Index <Indx>*Presence:* [1..1]*Definition:* Index name where the underlying is an index.*Datatype:* "BenchmarkCurveName3Code" on page 499

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the

CodeName	Name	Definition
		international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.

8.1.18.2.6 IdentificationNotAvailable <IdNotAvlbl>*Presence:* [1..1]*Definition:* Indicates that underlying identification is not available.*Datatype:* "UnderlyingIdentification1Code" on page 513

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

8.1.18.3 SecurityIdentificationQuery3Choice*Definition:* Query based on various identification of the security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[0..*]	IdentifierSet		493
Or	AlternativeInstrumentIdentification <AltrntvInstrmld>	[0..*]	Text		493
Or	NotAvailable <NotAvlbl>	[0..1]	CodeSet		493
Or	UniqueProductIdentifier <UnqPdctldr>	[0..*]	Text		494
Or	Index <Indx>	[0..*]	±		494
Or}	NotReported <NotRptd>	[0..1]	CodeSet		494

8.1.18.3.1 ISIN <ISIN>*Presence:* [0..*]

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

Datatype: "ISINOct2015Identifier" on page 516**8.1.18.3.2 AlternativeInstrumentIdentification <AltrntvInstrmld>***Presence:* [0..*]*Definition:* Proprietary identification of a security assigned by an institution or organisation.*Datatype:* "Max52Text" on page 521**8.1.18.3.3 NotAvailable <NotAvlbl>***Presence:* [0..1]*Definition:* Query for not available value (N/A).

Usage: N/A means that value was not available at the time of the reporting.

Datatype: ["NotAvailable1Code" on page 507](#)

CodeName	Name	Definition
NTAV	NotAvailable	Not available (N/A).

8.1.18.3.4 UniqueProductIdentifier <UnqPdctldr>

Presence: [0..*]

Definition: Identification through a unique product identifier.

Datatype: ["Max52Text" on page 521](#)

8.1.18.3.5 Index <Indx>

Presence: [0..*]

Definition: Identification of the index on which the financial instrument is based.

Index <Indx> contains one of the following elements (see ["SecurityIdentification20Choice" on page 494](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		494
Or}	Name <Nm>	[1..1]	Text		495

8.1.18.3.6 NotReported <NotRptd>

Presence: [0..1]

Definition: Field can be queried for not reported value.

Datatype: ["NotReported1Code" on page 507](#)

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.1.18.4 SecurityIdentification20Choice

Definition: Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		494
Or}	Name <Nm>	[1..1]	Text		495

8.1.18.4.1 ISIN <ISIN>

Presence: [1..1]

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

Datatype: "ISINOct2015Identifier" on page 516

8.1.18.4.2 Name <Nm>

Presence: [1..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max25Text" on page 520

8.1.18.5 SecurityIdentification18Choice

Definition: Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		495
Or}	AlternativeInstrumentIdentification <AltrntvInstrmld>	[1..1]	Text		495

8.1.18.5.1 ISIN <ISIN>

Presence: [1..1]

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

Datatype: "ISINOct2015Identifier" on page 516

8.1.18.5.2 AlternativeInstrumentIdentification <AltrntvInstrmld>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 521

8.2 Message Datatypes

8.2.1 Amount

8.2.1.1 ActiveCurrencyAnd20Amount

Definition: A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 497

Format

minInclusive	0
totalDigits	20
fractionDigits	19

Constraints

- **ActiveCurrency**

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

8.2.1.2 ActiveOrHistoricCurrencyAnd20Amount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 497

Format

minInclusive	0
totalDigits	20
fractionDigits	19

Constraints

- **ActiveOrHistoricCurrency**

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

8.2.1.3 ImpliedCurrencyAnd20Amount

Definition: Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

Type: Amount

Format

minInclusive	0
totalDigits	20

fractionDigits

19

8.2.2 CodeSet

8.2.2.1 ActiveCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern [A-Z]{3,3}

Constraints

- **ActiveCurrency**

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

8.2.2.2 ActiveOrHistoricCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme, as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern [A-Z]{3,3}

Constraints

- **ActiveOrHistoricCurrency**

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

8.2.2.3 AddressType2Code

Definition: Specifies the type of address.

Type: CodeSet

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.

CodeName	Name	Definition
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

8.2.2.4 AnyMIC1Code

Definition: Specifies a market identification code (MIC).

Type: CodeSet

CodeName	Name	Definition
ANYM	AnyMIC	Any MIC code.

8.2.2.5 AssetClassSubProductAgriculturalType1Code

Definition: Code list for agricultural related derivative contracts.

Type: CodeSet

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.
FRST	Forestry	Commodity of type forestry.
GROS	GrainOilSeeds	Commodity of type grain oil seeds.
LSTK	Livestock	Commodity of type livestock.
SOFT	Softs	Commodity of type softs.
SEAF	Seafood	Commodity of type seafood.
OTHR	Other	Commodity of other type.

8.2.2.6 AssetClassSubProductEnergyType1Code

Definition: Code list for energy related derivative contracts.

Type: CodeSet

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.
ELEC	Electricity	Commodity of type electricity.
OILP	Oil	Commodity of type oil.
INRG	InterEnergy	Commodity of type inter energy.
NGAS	NaturalGas	Commodity of type natural gas.
OTHR	Other	Commodity of other type.

8.2.2.7 AssetClassSubProductEnvironmentalType1Code

Definition: Code list for environmental related derivative contracts.

Type: CodeSet

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.
WTHR	Weather	Commodity of type weather.
OTHR	Other	Commodity of other type.

8.2.2.8 AssetClassSubProductFreight1Code

Definition: Code list for freight related derivative contracts.

Type: CodeSet

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.
WETF	Wet	Commodity of type wet freight.
OTHR	Other	Commodity of other type.

8.2.2.9 AssetClassSubProductMetal1Code

Definition: Code list for metal related derivative contracts.

Type: CodeSet

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.
PRME	Precious	Commodity of type precious metals.
OTHR	Other	Commodity of other type.

8.2.2.10 BenchmarkCurveName3Code

Definition: Specifies a benchmark curve name.

Type: CodeSet

CodeName	Name	Definition
ESTR	ESTER	Euro Short Term Rate
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).
BUBO	BUBOR	Budapest Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
EONA	EONIA	Euro OverNight Index Average rate.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.

CodeName	Name	Definition
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR. London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche

CodeName	Name	Definition
		Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
STBO	STIBOR	Stockholm Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term. The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
WIBO	WIBOR	Warsaw Interbank Offered Rate.
SOFR	SOFR	Secured Overnight Financing Rate.
SONA	SONIA	Sterling Over Night Index Average.

8.2.2.11 ClearingObligationType1Code

Definition: Specifies whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation under Regulation (EU) No 648/2012, as of the time of execution of the contract.

Type: CodeSet

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

8.2.2.12 CollateralisationType1Code

Definition: Specifies the type of collateral agreement between two parties.

Type: CodeSet

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

8.2.2.13 CountryCode

Definition: Code to identify a country, a dependency, or another area of particular geopolitical interest, on the basis of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Type: CodeSet

Format

pattern [A-Z]{2,2}

Constraints

- **Country**

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

8.2.2.14 CountrySubDivisionCode

Definition: Code to identify a name of a unit resulting from the division of a country, dependency, or other area of special geopolitical interest contained in ISO 3166-1, on the basis of country names obtained from the United Nations (ISO 3166-2: Country subdivision code).

Type: CodeSet

Format

pattern [A-Z]{2,2}\-[0-9A-Z]{1,3}

8.2.2.15 DebtInstrumentSeniorityType2Code

Definition: Specifies the seniority type of a specific debt instrument.

Type: CodeSet

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

8.2.2.16 DurationType1Code

Definition: Specifies the duration of the delivery period.

Type: CodeSet

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOURL	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

8.2.2.17 EnergyLoadType1Code

Definition: Specifies the energy delivery profile.

Type: CodeSet

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.

CodeName	Name	Definition
SHPD	Shaped	Shaped.

8.2.2.18 EnergyQuantityUnit1Code

Definition: Specifies an energy quantity unit.

Type: CodeSet

CodeName	Name	Definition
THMD	ThermPerDay	Therm per day.
MWHH	MWhPerHour	Mega Watt hour per hour.
MWHD	MWhPerDay	Mega Watt hour per day.
MWAT	MW	Mega Watt.
MTMD	MThermPerDay	MTherm per day.
MCMD	MCMPerDay	Mcm per day.
KWHH	KWhPerHour	Kilo Watt hour per hour.
KWHD	KWhPerDay	Kilo Watt hour per day.
KWAT	KW	Kilo Watt.
KTMD	KThermPerDay	KTherm per day.
GWHH	GWhPerHour	Giga Watt hour per hour.
GWHD	GWhPerDay	Giga Watt hour per day.
GWAT	GW	Giga Watt.

8.2.2.19 ExternalValidationRuleIdentification1Code

Definition: Specifies the external validation rule identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

8.2.2.20 FinancialInstrumentContractType2Code

Definition: Specifies the contract type of a derivative.

Type: CodeSet

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.

CodeName	Name	Definition
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

8.2.2.21 FinancialPartySectorType1Code

Definition: Specifies the taxonomy type of a financial party.

Type: CodeSet

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
ASSU	AssuranceUndertaking	Assurance undertaking.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
INVF	InvestmentFirm	Investment firm.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSMangementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
OTHR	Other	Other type of financial institution.

8.2.2.22 Frequency8Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.

CodeName	Name	Definition
MIAN	SemiAnnual	Event takes place every six months or two times a year.
MNTH	Monthly	Event takes place every month or once a month.
QURT	Quarterly	Event takes place every three months or four times a year.

8.2.2.23 ModificationLevel1Code

Definition: Specifies the transaction or position level.

Type: CodeSet

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

8.2.2.24 NonFinancialPartySector1Code

Definition: Specifies the sector of a party with non financial activities.

Type: CodeSet

CodeName	Name	Definition
WTER	WaterSupplySewerageWasteManagementAndRemediation	Water supply, sewerage, waste management and remediation activities.
MING	MiningAndQuarrying	Mining and quarrying activities.
MAFG	Manufacturing	Manufacturing activities.
SPLY	ElectricityGasSteamAndAirConditioningSupply	Electricity, gas, steam and air conditioning supply activities.
CSTR	Construction	Construction activities.
AGRI	AgricultureForestryAndFishing	Agriculture, forestry and fishing activities.
ACAF	AccommodationAndFood	Accommodation and food service activities.
EDUC	Education	Education activities.
AEAR	ArtsEntertainmentAndRecreation	Arts, entertainment and recreation activities.
FINA	FinancialAndInsuranceActivity	Financial and insurance activities.
HHSW	HumanHealthAndSocialWorkActivity	Human health and social work activities.
INCO	InformationAndCommunication	Information and communication activities.
WRRM	MotorVehiclesAndMotorcycles	Wholesale and retail trade, repair of motor vehicles and motorcycles.
OTSA	OtherServiceActivity	Other service activities.
PSTA	ProfessionalScientificAndTechnicalActivity	Professional, scientific and technical activities.

CodeName	Name	Definition
PADS	PublicAdministrationAndDefence	Public administration and defence, compulsory social security.
RESA	RealEstateActivity	Real estate activities.
TRAS	TransportationAndStorage	Transportation and storage activities.
ASSA	AdministrativeAndSupportServiceActivity	Administrative and support service activities.
AHAE	ActivityOfHouseholdsAsEmployer	Activities of households as employers; undifferentiated goods - and services - producing activities of households for own use.
AEOB	ActivityOfExtraterritorialOrganisationAndBody	Activities of extraterritorial organisations and bodies.

8.2.2.25 NoReasonCode

Definition: Specifies that there is no reason available.

Type: CodeSet

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

8.2.2.26 NotAvailable1Code

Definition: Specifies a not available value code.

Type: CodeSet

CodeName	Name	Definition
NTAV	NotAvailable	Not available (N/A).

8.2.2.27 NotReported1Code

Definition: Specifies a not reported value code.

Type: CodeSet

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.2.2.28 Operation3Code

Definition: Specifies an AND or an OR operator.

Type: CodeSet

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.

CodeName	Name	Definition
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

8.2.2.29 OptionParty1Code

Definition: Specifies if a trade party is a buyer or a seller.

Type: CodeSet

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

8.2.2.30 OptionStyle6Code

Definition: Specifies how an option can be exercised.

Type: CodeSet

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
AMER	American	Option can be exercised before or on expiry date.

8.2.2.31 OptionType2Code

Definition: Specifies whether it is a call option (right to purchase a specific underlying asset) or a put option (right to sell a specific underlying asset) or any other type of option.

Type: CodeSet

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

8.2.2.32 PartyNatureType1Code

Definition: Specifies the nature of a counterparty.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Other type of issuer.
NFIN	NonFinancialInstitution	Issuer is a non-financial institution.
FIIN	FinancialInstitution	Issuer is a financial institution.
CCPS	CentralCounterparty	Issuer is a central counterparty.

8.2.2.33 PhysicalTransferType4Code

Definition: Specifies the asset delivery type when the financial instrument is settled.

Type: CodeSet

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

8.2.2.34 PriceStatus1Code

Definition: Specifies the status of the price of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

8.2.2.35 ProductType4Code

Definition: Specifies the underlying type of product or financial instrument.

Type: CodeSet

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

8.2.2.36 RateBasis1Code

Definition: Specifies a rate basis.

Type: CodeSet

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

8.2.2.37 Reconciliation1Code

Definition: Specifies the process type used for the trade repository reconciliation.

Type: CodeSet

CodeName	Name	Definition
DSMA	DualSidedMatched	Trade repository has both sides of the trade reported and all fields match.
DSNM	DualSidedNonMatched	Trade repository has both sides of the trade reported but not all fields match.
NORE	NotSubmittedToReconciliation	Trade was not required to be submitted for reconciliation.
SSMA	SingleSidedEEAMatched	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, and the result has been successful according to the specification of the inter-TR reconciliation process.
SSPA	SingleSidedEEAPaired	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, and either has already performed comparison of the reports, or is in the process of doing so.
SSNE	SingleSidedNonEEA	Trade repository has one side of the trade and knows that the other side does not have a reporting obligation.
SSUN	SingleSidedEEAUnpaired	Trade repository has one side of the trade, knows that the other side is EEA counterparty and does not know which TR holds the other side of the trade.

8.2.2.38 ReportingMessageStatus1Code

Definition: Specifies the status of a whole message processing.

Type: CodeSet

CodeName	Name	Definition
ACPT	Accepted	Whole message has been accepted.
ACTC	AcceptedTechnicalValidation	Message has passed syntactical validation but further validations have not been completed yet.

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

8.2.2.39 ReportingRecordStatus1Code

Definition: Specifies the status of the processing of an individual record within a message.

Type: CodeSet

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

8.2.2.40 ReportPeriodActivity1Code

Definition: Specifies the type of report activity for a specific reporting period.

Type: CodeSet

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

8.2.2.41 SpecialPurpose2Code

Definition: Specifies blank or not available codes.

Type: CodeSet

CodeName	Name	Definition
BLNK	Blank	Blank value.
NTAV	NotAvailable	Not available (N/A).

8.2.2.42 TradeConfirmationType1Code

Definition: Specifies whether the contract was electronically confirmed or non-electronically confirmed.

Type: CodeSet

CodeName	Name	Definition
ECNF	ElectronicallyConfirmed	Electronically confirmed.
YCNF	NonElectronicallyConfirmed	Non-electronically confirmed.

8.2.2.43 TradeConfirmationType2Code

Definition: Specifies that the contract was electronically non-confirmed.

Type: CodeSet

CodeName	Name	Definition
NCNF	NonConfirmed	Non-confirmed.

8.2.2.44 TradingCapacity7Code

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

Type: CodeSet

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

8.2.2.45 TransactionOperationType3Code

Definition: Specifies the transaction operation action type.

Type: CodeSet

CodeName	Name	Definition
CORR	Correction	Transaction corrects errors in a previously sent transaction.
ETRM	EarlyTermination	Transaction is an early termination.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake, in which case, it will be identified as 'error'.
NEWT	NewTransaction	Transaction is a new transaction.

CodeName	Name	Definition
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
COMP	Compression	Transaction is a compression.
MODI	Modification	Transaction modifies in a previously sent transaction.
OTHR	Other	Other.

8.2.2.46 UnderlyingIdentification1Code

Definition: Specifies the type of the underlying identification.

Type: CodeSet

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

8.2.2.47 ValuationType1Code

Definition: Specifies the type used for the calculation of the valuation.

Type: CodeSet

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

8.2.2.48 WeekDay2Code

Definition: Specifies the day of the week of the delivery.

Type: CodeSet

CodeName	Name	Definition
WEDD	Wednesday	Wednesday.
TUED	Tuesday	Tuesday.
THUD	Thursday	Thursday.
SUND	Sunday	Sunday.
SATD	Saturday	Saturday.
MOND	Monday	Monday.
FRID	Friday	Friday.

8.2.2.49 WeekDay3Code

Definition: Specifies the day of the week of the delivery.

Type: CodeSet

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

8.2.3 Date

8.2.3.1 ISODate

Definition: A particular point in the progression of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Type: Date

8.2.4 DateTime

8.2.4.1 ISODateTime

Definition: A particular point in the progression of time defined by a mandatory date and a mandatory time component, expressed in either UTC time format (YYYY-MM-DDThh:mm:ss.sssZ), local time with UTC offset format (YYYY-MM-DDThh:mm:ss.sss+/-hh:mm), or local time format (YYYY-MM-DDThh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: DateTime

8.2.5 IdentifierSet

8.2.5.1 AnyBICDec2014Identifier

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362: 2014 - "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Type: IdentifierSet

Identification scheme: SWIFT; AnyBICIdentifier

Format

pattern [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}

Constraints

- AnyBIC

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

8.2.5.2 CFIOct2015Identifier

Definition: Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

Type: IdentifierSet

Identification scheme: ANNA; CFIIIdentifier

Format

pattern [A-Z]{6,6}

8.2.5.3 EICIdentifier

Definition: Energy identification coding scheme.

Type: IdentifierSet

Identification scheme: European Network for transmission operator electricity.

Format

pattern [A-Z0-9\-\-]{16}

8.2.5.4 ISINOct2015Identifier

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

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

pattern [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

8.2.5.5 LEIIdentifier

Definition: Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Type: IdentifierSet

Identification scheme: Global LEI System; LEIIdentifier

Format

pattern [A-Z0-9]{18,18}[0-9]{2,2}

8.2.5.6 MICIdentifier

Definition: Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

Type: IdentifierSet

Identification scheme: SWIFT; MICIdentifier

Format

pattern [A-Z0-9]{4,4}

8.2.5.7 NACEDomainIdentifier

Definition: Domain identifier for NACE (Nomenclature of Economic Activities which is the European statistical classification of economic activities).

Type: IdentifierSet

Identification scheme: NACE Domain Identifier

Format

pattern [A-U]{1,1}

8.2.6 Indicator

8.2.6.1 PlusOrMinusIndicator

Definition: Indicates a positive or negative value.

Type: Indicator

Meaning When True: Plus

Meaning When False: Minus

8.2.6.2 TrueFalseIndicator

Definition: A flag indicating a True or False value.

Type: Indicator

Meaning When True: True

Meaning When False: False

8.2.6.3 YesNoIndicator

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

8.2.7 Quantity

8.2.7.1 LongDecimalNumber

Definition: Number of objects represented as a decimal number, eg, 0.75 or 45.6.

Type: Quantity

Format

totalDigits 22

fractionDigits 11

8.2.7.2 LongFraction21DecimalNumber

Definition: Number of objects represented as a decimal number, for example 0.75 or 45.6.

Type: Quantity

Format

totalDigits 22

fractionDigits 21

8.2.7.3 Max20PositiveNumber

Definition: Number of objects represented as an integer.

Type: Quantity

Format

minInclusive	0
totalDigits	20
fractionDigits	0

8.2.7.4 Max3Number

Definition: Number (max 999) of objects represented as an integer.

Type: Quantity

Format

totalDigits	3
fractionDigits	0

Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

8.2.7.5 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

8.2.8 Rate

8.2.8.1 BaseOneRate

Definition: Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	1.0

8.2.8.2 PercentageRate

Definition: Rate expressed as a percentage, that is, in hundredths, for example, 0.7 is 7/10 of a percent, and 7.0 is 7%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	100.0

8.2.9 Text

8.2.9.1 Max1000Text

Definition: Specifies a character string with a maximum length of 1000 characters.

Type: Text

Format

minLength	1
maxLength	1000

8.2.9.2 Max105Text

Definition: Specifies a character string with a maximum length of 105 characters.

Type: Text

Format

minLength	1
maxLength	105

8.2.9.3 Max140Text

Definition: Specifies a character string with a maximum length of 140 characters.

Type: Text

Format

minLength	1
maxLength	140

8.2.9.4 Max15NumericText

Definition: Specifies a numeric string with a maximum length of 15 digits.

Type: Text

Format

pattern	[0-9]{1,15}
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8.2.9.5 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

8.2.9.6 Max25Text

Definition: Specifies a character string with a maximum length of 25 characters.

Type: Text

Format

minLength	1
maxLength	25

8.2.9.7 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

8.2.9.8 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

8.2.9.9 Max500Text

Definition: Specifies a character string with a maximum length of 500 characters.

Type: Text

Format

minLength	1
maxLength	500

8.2.9.10 Max50Text

Definition: Specifies a character string with a maximum length of 50 characters.

Type: Text

Format

minLength	1
maxLength	50

8.2.9.11 Max52Text

Definition: Specifies a character string with a maximum length of 52 characters.

Type: Text

Format

minLength	1
maxLength	52

8.2.9.12 Max5NumericText

Definition: Specifies a numeric string with a maximum length of 5 digits.

Type: Text

Format

pattern	[0-9]{1,5}
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8.2.9.13 Max70Text

Definition: Specifies a character string with a maximum length of 70 characters.

Type: Text

Format

minLength	1
maxLength	70

8.2.10 Time

8.2.10.1 ISOTime

Definition: A particular point in the progression of time in a calendar day expressed in either UTC time format (hh:mm:ss.sssZ), local time with UTC offset format (hh:mm:ss.sss+/-hh:mm), or local time format (hh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: Time

8.2.11 Year

8.2.11.1 ISORestrictedYear

Definition: Year represented by YYYY (ISO 8601)

Type: Year

Format

minInclusive	1900
maxInclusive	2099