

ISO 20022

## Settlement And Reconciliation - ISO - Maintenance 2019 - 2020

# Message Definition Report - Part 2

Approved by the Securities SEG on the 27th of January 2020.

This document provides details of the Message Definitions for Settlement And Reconciliation - ISO - Maintenance 2019 - 2020.

February 2020

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# 1 Message Set Overview

## Introduction

Set of messages used for settlement and reconciliation activities and used by intermediaries involved in the settlement and reconciliation processing chain such as the broker, the investment manager, the global custodian, the stock exchange, the market infrastructure, etc.

## 1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
semt.002.001.10 SecuritiesBalanceCustodyReportV10	<p>An account servicer sends a SecuritiesBalanceCustodyReport to an account owner to provide, at a moment in time, the quantity and identification of the financial instruments that the account servicer holds for the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants, or</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer, or</li> <li>- a transfer agent acting on behalf of a fund manager or an account owner's designated agent.</li> </ul>
semt.003.001.10 SecuritiesBalanceAccountingReportV10	<p>An account servicer sends a SecuritiesBalanceAccountingReport to an account owner to provide, at a moment in time, valuations of the portfolio together with details of each financial instrument holding.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- an accounting agent acting on behalf of an account owner, or</li> <li>- a transfer agent acting on behalf of a fund manager or an account owner's designated agent.</li> </ul>
semt.013.001.04 IntraPositionMovementInstructionV04	<p>An account owner sends a IntraPositionMovementInstruction to an account servicer to instruct the movement of securities within its holding from one sub-balance to another, for example, blocking of securities.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with its local agent (sub-custodian), or</li> </ul>

MessageDefinition	Definition
	<ul style="list-style-type: none"> <li>- an investment management institution which manage a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> <li>- a central securities depository participant which has an account with a central securities depository, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure.</li> </ul>
semt.014.001.06 IntraPositionMovementStatusAdviceV06	An account servicer sends a IntraPositionMovementStatusAdvice to an account owner to advise the status of an intra-position movement instruction previously sent by the account owner.  The account servicer/owner relationship may be: <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
semt.015.001.08 IntraPositionMovementConfirmationV08	The IntraPositionMovementConfirmation is sent by an account servicer to an account owner to confirm the movement of securities within its holding from one sub-balance to another, for example, blocking of securities.  The account servicer/owner relationship may be: <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of its participant</li> <li>- an agent (sub-custodian) acting on behalf of its global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
semt.016.001.08 IntraPositionMovementPostingReportV08	The IntraPositionMovementPostingReport is sent by an account servicer to an account owner to provide the details of increases and decreases in securities with a given status within a holding, that is, intra-position transfers, which occurred during a specified period, for all or selected securities in a specified safekeeping account which the account servicer holds for the account owner.  The account servicer/owner relationship may be: <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of its participant</li> <li>- an agent (sub-custodian) acting on behalf of its global custodian customer, or</li> </ul>

MessageDefinition	Definition
	<ul style="list-style-type: none"> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
semt.017.001.10 SecuritiesTransactionPostingReportV10	<p>SecuritiesTransactionPostingReport is sent by an account servicer to an account owner to provide the details of increases and decreases of holdings which occurred during a specified period, for all or selected securities in the specified safekeeping account or sub-safekeeping account which the account servicer holds for the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of its participants</li> <li>- an agent (sub-custodian) acting on behalf of its global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
semt.018.001.11 SecuritiesTransactionPendingReportV11	<p>SecuritiesTransactionPendingReport is sent by an account servicer to an account owner to provide, as at a specified time, the details of pending increases and decreases of holdings, for all or selected securities in a specified safekeeping account, for all or selected reasons why the transaction is pending.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of its participants</li> <li>- an agent (sub-custodian) acting on behalf of its global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
semt.019.001.08 SecuritiesSettlementTransactionAllegementReportV08	<p>An account servicer sends a SecuritiesSettlementTransactionAllegementReport to an account owner to provide, at a specified time, the status and details of pending settlement allegations, for all or selected securities in a specified safekeeping account.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
semt.020.001.05	<p>An account servicer sends a SecuritiesMessageCancellationAdvice to an account</p>

MessageDefinition	Definition
SecuritiesMessageCancellationAdviceV05	<p>owner to inform of the cancellation of a securities message previously sent by an account servicer.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
semt.021.001.06 SecuritiesStatementQueryV06	<p>An account owner sends a SecuritiesStatementQuery to an account servicer to request any existing securities statement.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with a local custodian, or</li> <li>- an investment management institution which manage a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> <li>- a central securities depository participant which has an account with a central securities depository, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or</li> <li>- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.</li> </ul>
semt.022.001.04 SecuritiesSettlementTransactionAuditTrailReportV04	<p>This message is sent by the Market Infrastructure to the CSD to advise of the history of all the statuses, modifications, replacement and cancellation of a specific transaction during its whole life cycle when the instructing party is a direct participant to the Settlement Infrastructure.</p>
sese.020.001.06 SecuritiesTransactionCancellationRequestV06	<p>An account owner sends a SecuritiesTransactionCancellationRequest to an account servicer to request the cancellation of a securities transaction.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with a local custodian, or</li> <li>- an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or</li> </ul>

MessageDefinition	Definition
	<ul style="list-style-type: none"> <li>- a central securities depository participant which has an account with a central securities depository, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or</li> <li>- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.</li> </ul>
sese.021.001.05 SecuritiesTransactionStatusQueryV05	<p>An account owner sends a SecuritiesTransactionStatusQuery to an account servicer to request a status on a securities transaction.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with a local custodian, or</li> <li>- an investment management institution which manage a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> <li>- a central securities depository participant which has an account with a central securities depository, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or</li> <li>- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.</li> </ul>
sese.022.001.05 SecuritiesStatusOrStatementQueryStatusAdviceV05	<p>An account servicer sends a SecuritiesStatusOrStatementQueryStatusAdvice to an account owner to advise the status of a status query or statement query previously sent by the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.023.001.09 SecuritiesSettlementTransactionInstructionV09	<p>An account owner sends a SecuritiesSettlementTransactionInstruction to an account servicer to instruct the receipt or delivery of financial instruments with or without payment, physically or by book-entry.</p> <p>The account owner/servicer relationship may be:</p>

MessageDefinition	Definition
	<ul style="list-style-type: none"> <li>- a global custodian which has an account with a local custodian, or</li> <li>- an investment management institution which manages a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> <li>- a central securities depository participant which has an account with a central securities depository, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or</li> <li>- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of transactions to a central securities depository or another settlement market infrastructure.</li> </ul>
<p>sese.024.001.10 SecuritiesSettlementTransactionStatusAdviceV10</p>	<p>An account servicer sends a SecuritiesSettlementTransactionStatusAdvice to an account owner to advise the status of a securities settlement transaction instruction previously sent by the account owner or the status of a settlement transaction existing in the books of the servicer for the account of the owner. The status may be a processing, pending processing, internal matching, matching and/or settlement status.</p> <p>The status advice may be sent as a response to the request of the account owner or not.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
<p>sese.025.001.09 SecuritiesSettlementTransactionConfirmationV09</p>	<p>An account servicer sends a SecuritiesSettlementTransactionConfirmation to an account owner to confirm the partial or full delivery or receipt of financial instruments, free or against of payment, physically or by book-entry.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>

MessageDefinition	Definition
sese.026.001.08 SecuritiesSettlementTransactionReversalAdviceV08	<p>An account servicer sends a SecuritiesSettlementTransactionReversalAdvice to an account owner to reverse the confirmation of a partial or full delivery or receipt of financial instruments, free or against of payment, physically or by book-entry.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.027.001.05 SecuritiesTransactionCancellationRequestStatusAdviceV05	<p>An account servicer sends an SecuritiesTransactionCancellationRequestStatusAdvice to an account owner to advise the status of a securities transaction cancellation request previously sent by the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.028.001.08 SecuritiesSettlementTransactionAllegementNotificationV08	<p>An account servicer sends a SecuritiesSettlementTransactionAllegementNotification to an account owner to advise the account owner that a counterparty has alleged an instruction against the account owner's account at the account servicer and that the account servicer could not find the corresponding instruction of the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.029.001.04 SecuritiesSettlementAllegementRemovalAdviceV04	<p>An account servicer sends a SecuritiesSettlementAllegementRemovalAdvice to an account owner to acknowledge that a previously sent allegation is no longer outstanding, because the alleged party sent its instruction.</p>

MessageDefinition	Definition
	<p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
<p>sese.030.001.08 SecuritiesSettlementConditionsModificationRequestV08</p>	<p>An account owner sends a SecuritiesSettlementConditionsModificationRequest to an account servicer to request the modification of a processing indicator or another non-matching information.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository participant which has an account with a central securities depository.</li> </ul> <p>It could also be, if agreed in a service level agreement:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with its local agent (sub-custodian), or</li> <li>- an investment management institution which manage a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure.</li> </ul>
<p>sese.031.001.08 SecuritiesSettlementConditionModificationStatusAdviceV08</p>	<p>An account servicer sends a SecuritiesSettlementConditionsModificationStatusAdvice to an account owner to advise the status of a modification request previously instructed by the account owner.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>
<p>sese.032.001.09 SecuritiesSettlementTransactionGenerationNotificationV09</p>	<p>An account servicer sends a SecuritiesSettlementTransactionGenerationNotification to an account owner to advise the account owner of a securities settlement transaction that has been generated/created by the account servicer for the account owner. The reason for creation can range from the automatic transformation of pending settlement</p>

MessageDefinition	Definition
	<p>instructions following a corporate event to the recovery of an account owner transactions' database initiated by its account servicer.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure acting on behalf of their participants</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer</li> </ul>
<p>sese.033.001.09 SecuritiesFinancingInstructionV09</p>	<p>An account owner sends a SecuritiesFinancingInstruction to a securities financing transaction account servicer to notify the securities financing transaction account servicer of the details of a repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing transaction to allow the account servicer to manage the settlement and follow-up of the opening and closing leg of the transaction.</p> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with a local custodian, or</li> <li>- an investment management institution which manage a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> <li>- a central securities depository participant which has an account with a central securities depository, or</li> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or</li> <li>- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of securities financing transactions to a central securities depository or another settlement market infrastructure.</li> </ul>
<p>sese.034.001.08 SecuritiesFinancingStatusAdviceV08</p>	<p>An securities financing transaction account servicer sends a SecuritiesFinancingStatusAdvice to an account owner to advise the status of a securities financing transaction previously instructed by the account owner.</p> <p>The status advice may be sent as a response to the request of the account owner or not.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure managing securities financing transactions on behalf of their participants</li> </ul>

MessageDefinition	Definition
	<ul style="list-style-type: none"> <li>- an agent (sub-custodian) managing securities financing transactions on behalf of their global custodian customer, or</li> <li>- a custodian managing securities financing transactions on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.035.001.09 SecuritiesFinancingConfirmationV09	<p>A securities financing transaction account servicer sends a SecuritiesFinancingConfirmation to an account owner to confirm or advise of the partial or full settlement of the opening or closing leg of a securities financing transaction.</p> <p>The account servicer/owner relationship may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure managing securities financing transactions on behalf of their participants</li> <li>- an agent (sub-custodian) managing securities financing transactions on behalf of their global custodian customer, or</li> <li>- a custodian managing securities financing transactions on behalf of an investment management institution or a broker/dealer.</li> </ul>
sese.036.001.07 SecuritiesFinancingModificationInstructionV07	<p>An account owner sends a SecuritiesFinancingModificationInstruction to a securities financing transaction account servicer to notify the securities financing transaction account servicer of an update in the details of a repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing transaction that does not impact the original transaction securities quantity.</p> <p>Such a change may be:</p> <ul style="list-style-type: none"> <li>- the providing of closing details not available at the time of the sending of the Securities Financing Instruction, for example, termination date for an open repo,</li> <li>- the providing of a new rate, for example, a repo rate,</li> <li>- the rollover of a position extending the closing or maturity date.</li> </ul> <p>The account owner/servicer relationship may be:</p> <ul style="list-style-type: none"> <li>- a global custodian which has an account with a local custodian, or</li> <li>- an investment management institution which manage a fund account opened at a custodian, or</li> <li>- a broker which has an account with a custodian, or</li> <li>- a central securities depository participant which has an account with a central securities depository, or</li> </ul>

MessageDefinition	Definition
	<ul style="list-style-type: none"> <li>- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or</li> <li>- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of securities financing transactions to a central securities depository or another settlement market infrastructure.</li> </ul>
sese.037.001.06 PortfolioTransferNotificationV06	<p>The PortfolioTransferNotification is sent by an account servicer to another account servicer to exchange transfer settlement details information during a retail or institutional client portfolio transfer.</p> <p>The account servicer will typically be local agent or global custodian acting on behalf of an investment management institution, a broker/dealer or a retail client.</p>
sese.038.001.07 SecuritiesSettlementTransactionModificationRequestV07	<p>This message is sent by an account owner to an account servicer.</p> <p>The account owner will generally be:</p> <ul style="list-style-type: none"> <li>- a central securities depository participant which has an account with a central securities depository or a market infrastructure</li> <li>- an investment manager which has an account with a custodian acting as accounting and/or settlement agent.</li> </ul> <p>It is used to request the modification of non core business data (matching or non-matching) information in a pending or settled instruction. It can also be used for the enrichment of an incomplete transaction.</p>
sese.039.001.04 SecuritiesSettlementTransactionModificationRequestStatusAdviceV04	<p>An account servicer sends a SecuritiesSettlementTransactionModificationRequestStatusAdvice to an account owner to advise the status of a SecuritiesSettlementModificationRequest message previously sent by the account owner.</p> <p>The account servicer may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository or another settlement market infrastructure managing securities settlement transactions on behalf of their participants</li> <li>- an custodian acting as an accounting and/or settlement agent.</li> </ul>

MessageDefinition	Definition
<p>sese.040.001.02 SecuritiesSettlementTransactionCounterpartyResponseV02</p>	<p>An account owner sends a SecuritiesSettlementTransactionCounterpartyResponse to advise the account servicer that:</p> <ul style="list-style-type: none"> <li>- the allegation received is either rejected (that is counterparty's transaction is unknown) or accepted (i.e. either the allegation was passed to the client or the transaction is know with or without mismatches)</li> <li>- the modification or cancellation request sent by the counterparty for a matched transaction is affirmed or not. The account servicer will therefore proceed or not with the counterparty's request to modify or cancel the transaction.</li> </ul> <p>The account servicer may be a central securities depository or another settlement market infrastructure acting on behalf of their participants</p> <p>The account owner may be:</p> <ul style="list-style-type: none"> <li>- a central securities depository participant which has an account with a central securities depository or a market infrastructure</li> <li>- an agent (sub-custodian) acting on behalf of their global custodian customer, or</li> <li>- a custodian acting on behalf of an investment management institution or a broker/dealer.</li> </ul>

## 2 **semt.002.001.10** **SecuritiesBalanceCustodyReportV10**

### 2.1 **MessageDefinition Functionality**

#### Scope

An account servicer sends a SecuritiesBalanceCustodyReport to an account owner to provide, at a moment in time, the quantity and identification of the financial instruments that the account servicer holds for the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants, or
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer, or
- a transfer agent acting on behalf of a fund manager or an account owner's designated agent.

#### Usage

The message can also include availability and the location of holdings to facilitate trading and minimise settlement issues. The message reports all information per financial instrument, that is, when a financial instrument is held at multiple places of safekeeping, the total holdings for all locations can be provided.

The message should be sent at a frequency agreed bi-laterally between the account servicer and the account owner. The message may be provided on a trade date, contractual or settlement date basis.

There may be one or more intermediary parties, for example, an intermediary or a concentrator between the account owner and account servicer.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesBalanceCustodyReportV10 MessageDefinition is composed of 9 MessageBuildingBlocks:

##### A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

**B. StatementGeneralDetails**

Provides general information on the report.

**C. AccountOwner**

Party that legally owns the account.

**D. AccountServicer**

Party that manages the account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

**E. SafekeepingAccount**

Account to or from which a securities entry is made.

**F. IntermediaryInformation**

Information about the party that provides services relating to financial products to investors, for example, advice on products and placement of orders for the investment fund.

**G. BalanceForAccount**

Net position of a segregated holding, in a single security, within the overall position held in a securities account.

**H. SubAccountDetails**

Sub-account of the safekeeping or investment account.

**I. AccountBaseCurrencyTotalAmounts**

Total valuation amounts provided in the base currency of the account.

## 2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesBalCtdyRpt>	[1..1]		C11, C12, C30, C29	
	Pagination <Pgntn>	[1..1]	±		28
	StatementGeneralDetails <StmntGnlDtls>	[1..1]		C27	28
	ReportNumber <RptNb>	[0..1]	±		29
	QueryReference <QryRef>	[0..1]	Text		29
	StatementIdentification <StmntId>	[0..1]	Text		29
	StatementDateTime <StmntDtTm>	[1..1]	±		29
	Frequency <Frqcy>	[1..1]	±		30
	UpdateType <UpdTp>	[1..1]	±		30
	StatementBasis <StmntBsis>	[1..1]	±		30
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		30
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		30
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		31
	AccountOwner <AcctOwnr>	[0..1]	±		31
	AccountServicer <AcctSvcr>	[0..1]	±		31
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		31
	IntermediaryInformation <IntrmyInf>	[0..10]			32
	Identification <Id>	[1..1]	±		32
	Role <Role>	[0..1]	±		32
	Account <Acct>	[0..1]	±		33
	BalanceForAccount <BalForAcct>	[0..*]		C10, C19, C20, C6	33
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	35
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C25	36
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		40
	ValuationHaircutDetails <ValtnHrcutDtls>	[0..1]	±		40

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		40
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		41
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		41
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C28	41
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		42
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C36	42
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		42
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		43
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C17	43
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C17	43
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		44
	<b>BalanceBreakdown</b> <BalBrkdown>	[0..*]	±	C9, C31	44
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdown>	[0..*]	±	C18, C32	45
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C21, C7	46
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C28	47
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		47
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C26	47
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		48
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		48
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		49
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C36	49
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		49
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		50
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C17	50
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C17	50
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		51
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		51
	<b>BalanceBreakdown</b> <BalBrkdown>	[0..*]	±	C9, C31	52
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdown>	[0..*]	±	C18, C32	52
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		53
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		53

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	53
	<b>SubAccountDetails</b> <SubAcctDtls>	[0..*]		C3, C4, C33	53
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		56
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		57
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		57
	<b>BalanceForSubAccount</b> <BalForSubAcct>	[0..*]		C10, C19, C20, C6	57
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	59
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C25	60
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		63
	<b>ValuationHaircutDetails</b> <ValtnHrcutDtls>	[0..1]	±		63
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		63
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		64
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		64
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C28	64
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		65
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C36	65
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		65
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		66
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C17	66
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C17	66
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		67
	<b>BalanceBreakdown</b> <BalBrkdown>	[0..*]	±	C9, C31	67
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdown>	[0..*]	±	C18, C32	68
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C21, C7	69
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C28	70
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		70
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C26	70

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		71
	<b>AvailableBalance</b> <AvlBlBal>	[0..1]	±		71
	<b>NotAvailableBalance</b> <NotAvlBlBal>	[0..1]	±		72
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C36	72
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		72
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		73
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C17	73
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C17	73
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		74
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		74
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C9, C31	74
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C18, C32	75
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		76
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		76
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	76
	<b>AccountBaseCurrencyTotalAmounts</b> <AcctBaseCcyTtlAmts>	[0..1]		C35	76
	<b>TotalHoldingsValueOfPage</b> <TtlHldgsValOfPg>	[0..1]	±		77
	<b>TotalHoldingsValueOfStatement</b> <TtlHldgsValOfStmnt>	[1..1]	±		77
	<b>TotalBookValueOfStatement</b> <TtlBookValOfStmnt>	[0..1]	±		77
	<b>TotalEligibleCollateralValue</b> <TtlElgblCollVal>	[0..1]	±		78

## 2.3 Constraints

### C1 ActiveCurrency

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

### C2 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance 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 ActivityAndBalanceForSubAccount1Rule**

If the ActivityIndicator is TRUE (Yes), then at least one occurrence of BalanceForSubAccount must be present.

**C4 ActivityAndBalanceForSubAccount2Rule**

If the ActivityIndicator is FALSE (No), then BalanceForSubAccount must not be present.

**C5 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C6 AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

**C7 AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

**C8 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.

**C9 AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

**C10 BalanceAtSafekeepingPlaceRule**

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

**C11 BalanceForAccountOrSubAccountDetailsRule**

If StatementGeneralDetails/ActivityIndicator is TRUE (Yes), then either BalanceForAccount or SubAccountDetails must be present. If StatementGeneralDetails/ActivityIndicator is FALSE (No), then BalanceForAccount and SubAccountDetails must be absent.

On Condition

/StatementGeneralDetails/ActivityIndicator is equal to value 'false'

Following Must be True

/SubAccountDetails[\*] Must be absent

And /BalanceForAccount[\*] Must be absent

*This constraint is defined at the MessageDefinition level.*

**C12 BalanceForAccountReportingRule**

If StatementGeneralDetails/ActivityIndicator is TRUE (Yes) and SubAccountIndicator is FALSE (NO), then BalanceForAccount must be present and Sub Account Details must be absent.

On Condition

/StatementGeneralDetails/SubAccountIndicator is equal to value 'false'

And /StatementGeneralDetails/ActivityIndicator is equal to value 'true'

Following Must be True

/SubAccountDetails[\*] Must be absent

And /BalanceForAccount[\*] Must be present

*This constraint is defined at the MessageDefinition level.*

**C13 Country**

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

**C14 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C15 DescriptionPresenceRule**

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

**C16 DescriptionUsageRule**

Description must be used alone as the last resort.

**C17 EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

**C18 EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

**C19 FinancialInstrumentAttributesRule**

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

**C20 HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C21 HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if HoldingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C22 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C23 ISINPresenceRule**

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

**C24 OtherIdentificationPresenceRule**

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

**C25 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C26 PledgeTypeAndIdentificationOrLEIRule**

PledgeTypeAndIdentification must be present or LEI must be present.

**C27 ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

**C28 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C29 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C30 SubAccountDetailsBalanceForAccountPresenceRule**

If StatementGeneralDetails/ActivityIndicator is TRUE (Yes) and SubAccountIndicator is TRUE (YES), then SubAccountDetails must be present and BalanceForAccount must be absent.

On Condition

```

    /StatementGeneralDetails/ActivityIndicator is equal to value 'true'
    And    /StatementGeneralDetails/SubAccountIndicator is equal to value 'true'
    Following Must be True
    /SubAccountDetails[*] Must be present
    And    /BalanceForAccount[*] Must be absent
  
```

*This constraint is defined at the MessageDefinition level.*

**C31 SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**C32 SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**C33 SubSafekeepingReportingRule**

Use of consolidated reports on a sub-safekeeping account must be bilaterally agreed between sender and receiver.

**C34 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.

**C35 TotalEligibleCollateralValueRule**

Total eligible collateral value is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

**C36 ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

## 2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 2.4.1 Pagination <Pgntn>

*Presence:* [1..1]

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

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1341
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1341

### 2.4.2 StatementGeneralDetails <StmtGnlDtls>

*Presence:* [1..1]

*Definition:* Provides general information on the report.

*Impacted by:* C27 "ReportNumberRule"

**StatementGeneralDetails <StmtGnlDtls>** contains the following **Statement73** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		29
	QueryReference <QryRef>	[0..1]	Text		29
	StatementIdentification <Stmtd>	[0..1]	Text		29
	StatementDateTime <StmtdtTm>	[1..1]	±		29
	Frequency <Frqcy>	[1..1]	±		30
	UpdateType <UpdTp>	[1..1]	±		30
	StatementBasis <StmtdBsis>	[1..1]	±		30
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		30
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		30
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		31

**Constraints**

- **ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

**2.4.2.1 ReportNumber <RptNb>**

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see "Number3Choice" on page 1390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1390
Or}	Long <Lng>	[1..1]	Text		1391

**2.4.2.2 QueryReference <QryRef>**

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 1929

**2.4.2.3 StatementIdentification <StmtId>**

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* "Max35Text" on page 1929

**2.4.2.4 StatementDateTime <StmtDtTm>**

*Presence:* [1..1]

*Definition:* Date and time of the statement.

**StatementDateTime <StmtDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

### 2.4.2.5 Frequency <Frqcy>

*Presence:* [1..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "[Frequency22Choice](#)" on page 1193 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1193
Or}	Proprietary <Prtry>	[1..1]	±		1194

### 2.4.2.6 UpdateType <UpdTp>

*Presence:* [1..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see "[UpdateType15Choice](#)" on page 1379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1379
Or}	Proprietary <Prtry>	[1..1]	±		1379

### 2.4.2.7 StatementBasis <StmtBsis>

*Presence:* [1..1]

*Definition:* Type of balance on which the statement is prepared.

**StatementBasis <StmtBsis>** contains one of the following elements (see "[StatementBasis7Choice](#)" on page 1576 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1576
Or}	Proprietary <Prtry>	[1..1]	±		1576

### 2.4.2.8 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

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

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

### 2.4.2.9 SubAccountIndicator <SubAcctInd>

*Presence:* [1..1]

*Definition:* Indicates whether the statement reports holdings at subsafekeeping account level.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 1926):

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

#### 2.4.2.10 SecurityInterestOrSetOff <SctyIntrstOrSetOff>

*Presence:* [0..1]

*Definition:* Indicates whether the holdings on the account are subject to security interest, lien or right of set-off.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 1926):

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

### 2.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see ["PartyIdentification144"](#) on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

### 2.4.4 AccountServicer <AcctSvcr>

*Presence:* [0..1]

*Definition:* Party that manages the account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

**AccountServicer <AcctSvcr>** contains the following elements (see ["PartyIdentification136"](#) on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1446
	LEI <LEI>	[0..1]	IdentifierSet		1446

### 2.4.5 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount26](#)" on page 1045 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1045
	Type <Tp>	[0..1]	±		1045
	Name <Nm>	[0..1]	Text		1045
	Designation <Dsgnt>	[0..1]	Text		1045

## 2.4.6 IntermediaryInformation <IntrmyInf>

*Presence:* [0..10]

*Definition:* Information about the party that provides services relating to financial products to investors, for example, advice on products and placement of orders for the investment fund.

**IntermediaryInformation <IntrmyInf>** contains the following **Intermediary44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	±		32
	<b>Role</b> <Role>	[0..1]	±		32
	<b>Account</b> <Acct>	[0..1]	±		33

### 2.4.6.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier of the intermediary.

**Identification <Id>** contains the following elements (see "[PartyIdentification136](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1446
	LEI <LEI>	[0..1]	IdentifierSet		1446

### 2.4.6.2 Role <Role>

*Presence:* [0..1]

*Definition:* Function performed by the intermediary (investment funds).

**Role <Role>** contains one of the following elements (see "[Role6Choice](#)" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1344
Or	Proprietary <Prtry>	[1..1]	±		1345
Or}	Text <Txt>	[1..1]	Text		1345

### 2.4.6.3 Account <Acct>

*Presence:* [0..1]

*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

**Account <Acct>** contains the following elements (see "[Account29](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1042
	AccountServicer <AcctSvcr>	[0..1]	±		1042

## 2.4.7 BalanceForAccount <BalForAcct>

*Presence:* [0..\*]

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account.

*Impacted by:* [C10 "BalanceAtSafekeepingPlaceRule"](#), [C19 "FinancialInstrumentAttributesRule"](#), [C20 "HoldingAdditionalDetailsRule"](#), [C6 "AggregateBalanceGuideline"](#)

**BalanceForAccount <BalForAcct>** contains the following **AggregateBalanceInformation35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	35
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C25	36
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		40
	<b>ValuationHaircutDetails</b> <ValtnHrcutDtls>	[0..1]	±		40
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		40
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		41
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		41
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C28	41
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		42
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C36	42
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		42
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		43
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C17	43
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C17	43
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		44
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C9, C31	44
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C18, C32	45
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C21, C7	46
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C28	47
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		47
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C26	47
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		48
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		48
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		49
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C36	49
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		49
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		50

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C17	50
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C17	50
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		51
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		51
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C9, C31	52
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C18, C32	52
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		53
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		53
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	53

#### Constraints

- **AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

- **BalanceAtSafekeepingPlaceRule**

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

- **HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

#### 2.4.7.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C15 "DescriptionPresenceRule", C16 "DescriptionUsageRule", C22 "ISINGuideline", C23 "ISINPresenceRule", C24 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrlId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

### Constraints

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

## 2.4.7.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument other than a investment funds.

*Impacted by:* C5 "AdditionalDetailsRule", C25 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes91" on page 1154 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1157
	DayCountBasis <DayCntBsis>	[0..1]	±		1157
	RegistrationForm <RegnForm>	[0..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1157
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentFrequency <PmtFrqcy>	[0..1]			1158
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentStatus <PmtSts>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160
	ClassificationType <ClssfctnTp>	[0..1]	±		1160
	OptionStyle <OptnStyle>	[0..1]	±		1161
	OptionType <OptnTp>	[0..1]			1161
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1162
	CouponDate <CpnDt>	[0..1]	Date		1162
	ExpiryDate <XpryDt>	[0..1]	Date		1162
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1162
	MaturityDate <MtrtyDt>	[0..1]	Date		1162
	IssueDate <IssdDt>	[0..1]	Date		1163
	NextCallableDate <NxtClblDt>	[0..1]	Date		1163
	PutableDate <PutblDt>	[0..1]	Date		1163
	DatedDate <DtdDt>	[0..1]	Date		1163
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1163
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1163
	NextFactor <NxtFctr>	[0..1]	Rate		1163
	InterestRate <IntrstRate>	[0..1]	Rate		1164
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1164
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1164
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1164
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1164
{Or	Short <Shrt>	[1..1]	Text		1164
Or}	Long <Lng>	[1..1]	±		1164
	PoolNumber <PoolNb>	[0..1]	±		1165
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1165
	CallableIndicator <ClblInd>	[0..1]	Indicator		1165
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1165
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1166
	ExercisePrice <ExrcPric>	[0..1]	±		1166
	SubscriptionPrice <SbcptPric>	[0..1]	±		1166
	ConversionPrice <ConvsvPric>	[0..1]	±		1166
	StrikePrice <StrkPric>	[0..1]	±		1167
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1167
	ContractSize <CtrctSz>	[0..1]	±		1167
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1167
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1169

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

### 2.4.7.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising an investment funds financial instrument.

**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following elements (see "[FinancialInstrument21](#)" on page 1186 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1186
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1187
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1187
	ProductGroup <PdctGrp>	[0..1]	Text		1187
	UmbrellaName <UmbrllNm>	[0..1]	Text		1187
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C2	1187
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1188
	RequestedNAVCurrency <ReqdNAVCCy>	[0..1]	CodeSet	C1	1188
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1188
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C7	1188
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C7	1189

### 2.4.7.4 ValuationHaircutDetails <ValtnHrcutDtls>

*Presence:* [0..1]

*Definition:* Elements used to calculate the valuation haircut.

**ValuationHaircutDetails <ValtnHrcutDtls>** contains the following elements (see "[BasicCollateralValuation1Details](#)" on page 1137 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1138
	HaircutSource <HrcutSrc>	[0..1]	±		1138

### 2.4.7.5 AggregateBalance <AggtBal>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**AggregateBalance <AggtBal>** contains the following elements (see "[Balance6](#)" on page 1106 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1106
	Quantity <Qty>	[1..1]	±		1106

#### 2.4.7.6 AvailableBalance <AvlBlBal>

*Presence:* [0..1]

*Definition:* Total quantity of financial instruments of the balance that is available.

**AvailableBalance <AvlBlBal>** contains the following elements (see "[Balance8](#)" on page 1108 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1108
	Quantity <Qty>	[1..1]	±		1108

#### 2.4.7.7 NotAvailableBalance <NotAvlBlBal>

*Presence:* [0..1]

*Definition:* Total quantity of financial instruments of the balance that is not available.

**NotAvailableBalance <NotAvlBlBal>** contains one of the following elements (see "[BalanceQuantity8Choice](#)" on page 1343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1343
Or}	Proprietary <Prtry>	[1..1]	±		1343

#### 2.4.7.8 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* [C28 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

**Constraints**

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

**2.4.7.9 CorporateActionOptionType <CorpActnOptnTp>**

*Presence:* [0..1]

*Definition:* Specifies the corporate action options available to the account owner.

*Datatype:* "CorporateActionOption5Code" on page 1809

CodeName	Name	Definition
CASH	Cash	Option to choose cash.
SECU	Security	Distribution of securities to holders.

**2.4.7.10 PriceDetails <PricDtls>**

*Presence:* [0..\*]

*Definition:* Price of the financial instrument in one or more currencies.

*Impacted by:* C36 "ValueRule"

**PriceDetails <PricDtls>** contains the following elements (see "PriceInformation20" on page 1465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1466
	Value <Val>	[1..1]	±		1466
	ValueType <ValTp>	[1..1]	±		1466
	SourceOfPrice <SrcOfPric>	[0..1]	±		1467
	QuotationDate <QtnDt>	[0..1]	±		1467

**Constraints**

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

**2.4.7.11 ForeignExchangeDetails <FXDtls>**

*Presence:* [0..\*]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1192
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1192
	ExchangeRate <XchgRate>	[1..1]	Rate		1192
	QuotationDate <QtnDt>	[0..1]	DateTime		1193
	QuotingInstitution <QtgInstn>	[0..1]	±		1193

#### 2.4.7.12 DaysAccrued <DaysAcrd>

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "Number" on page 1927

#### 2.4.7.13 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the base currency of the account.

*Impacted by:* C17 "EligibleCollateralValueRule"

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "[BalanceAmounts3](#)" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1095
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1095
	BookValue <BookVal>	[0..1]	±		1095
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1096
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1096

#### Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

#### 2.4.7.14 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

*Impacted by:* C17 "EligibleCollateralValueRule"

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1095
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1095
	BookValue <BookVal>	[0..1]	±		1095
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1096
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1096

#### Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

#### 2.4.7.15 QuantityBreakdown <QtyBrkdn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdn>** contains the following elements (see "QuantityBreakdown54" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1489
	LotQuantity <LotQty>	[0..1]	±		1489
	LotDateTime <LotDtTm>	[0..1]	±		1490
	LotPrice <LotPric>	[0..1]	±		1490
	TypeOfPrice <TpOfPric>	[0..1]	±		1490

#### 2.4.7.16 BalanceBreakdown <BalBrkdn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.

*Impacted by:* C9 "AvailableWithNoStatusRule", C31 "SubBalanceAdditionalDetailsRule"

**BalanceBreakdown <BalBrkdwn>** contains the following elements (see "[SubBalanceInformation18](#)" on page 1096 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1097
	Quantity <Qty>	[1..1]	±		1097
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1097
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1097
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C18, C32	1098

#### Constraints

- **AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

### 2.4.7.17 AdditionalBalanceBreakdown <AddtlBalBrkdwn>

*Presence:* [0..\*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* [C18 "EligibleForCollateralPurposesRule"](#), [C32 "SubBalanceAdditionalDetailsRule"](#)

**AdditionalBalanceBreakdown <AddtlBalBrkdwn>** contains the following elements (see "[AdditionalBalanceInformation18](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1099
	Quantity <Qty>	[1..1]	±		1099
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1099
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1100

#### Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True  
/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

## 2.4.7.18 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

*Presence:* [0..\*]

*Definition:* Breakdown of positions per place of safekeeping (and optionally per place of listing).

*Impacted by:* C21 "HoldingAdditionalDetailsRule", C7 "AggregateBalanceGuideline"

**BalanceAtSafekeepingPlace <BalAtSfkpgPlc>** contains the following  
**AggregateBalancePerSafekeepingPlace32** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C28	47
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		47
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C26	47
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		48
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		48
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		49
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C36	49
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		49
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		50
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C17	50
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C17	50
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		51
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		51
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C9, C31	52
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C18, C32	52
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		53

**Constraints**

- **AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

- **HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if HoldingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**2.4.7.18.1 SafekeepingPlace <SfkpgPlc>**

*Presence:* [1..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* C28 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "SafeKeepingPlace3" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

**Constraints**

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

**2.4.7.18.2 PlaceOfListing <PlcOfListg>**

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see "MarketIdentification3Choice" on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1225
Or}	Description <Desc>	[1..1]	Text		1225

**2.4.7.18.3 Pledgee <Pldgee>**

*Presence:* [0..1]

*Definition:* Entity to which the financial instruments are pledged.

*Impacted by:* C26 "PledgeeTypeAndIdentificationOrLEIRule"

**Pledgee <Pldgee>** contains the following elements (see "Pledgee3" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1440
{Or	TypeAndIdentification <TpAndId>	[1..1]			1440
	Identification <Id>	[1..1]	IdentifierSet	C7	1441
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1441
Or	Identification <Id>	[1..1]			1441
	Identification <Id>	[0..1]	Text		1441
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442
	LEI <LEI>	[0..1]	IdentifierSet		1442

#### Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

#### 2.4.7.18.4 AggregateBalance <AggtBal>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**AggregateBalance <AggtBal>** contains the following elements (see "Balance6" on page 1106 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1106
	Quantity <Qty>	[1..1]	±		1106

#### 2.4.7.18.5 AvailableBalance <AvlBlBal>

*Presence:* [0..1]

*Definition:* Total quantity of financial instruments of the balance that is available.

**AvailableBalance <AvlBlBal>** contains the following elements (see "Balance8" on page 1108 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1108
	Quantity <Qty>	[1..1]	±		1108

**2.4.7.18.6 NotAvailableBalance <NotAvlBlBal>***Presence:* [0..1]*Definition:* Total quantity of financial instruments of the balance that is not available.**NotAvailableBalance <NotAvlBlBal>** contains one of the following elements (see "[BalanceQuantity8Choice](#)" on page 1343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1343
Or}	Proprietary <Prtry>	[1..1]	±		1343

**2.4.7.18.7 PriceDetails <PricDtls>***Presence:* [0..\*]*Definition:* Price of the financial instrument in one or more currencies.*Impacted by:* [C36 "ValueRule"](#)**PriceDetails <PricDtls>** contains the following elements (see "[PriceInformation20](#)" on page 1465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1466
	Value <Val>	[1..1]	±		1466
	ValueType <ValTp>	[1..1]	±		1466
	SourceOfPrice <SrcOfPric>	[0..1]	±		1467
	QuotationDate <QtnDt>	[0..1]	±		1467

**Constraints**

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

**2.4.7.18.8 ForeignExchangeDetails <FXDtls>***Presence:* [0..\*]*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1192
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1192
	ExchangeRate <XchgRate>	[1..1]	Rate		1192
	QuotationDate <QtnDt>	[0..1]	DateTime		1193
	QuotingInstitution <QtgInstn>	[0..1]	±		1193

#### 2.4.7.18.9 DaysAccrued <DaysAcrd>

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "[Number](#)" on page 1927

#### 2.4.7.18.10 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the base currency of the account.

*Impacted by:* [C17 "EligibleCollateralValueRule"](#)

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "[BalanceAmounts3](#)" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1095
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1095
	BookValue <BookVal>	[0..1]	±		1095
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1096
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1096

#### Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

#### 2.4.7.18.11 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

*Impacted by:* [C17 "EligibleCollateralValueRule"](#)

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1095
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1095
	BookValue <BookVal>	[0..1]	±		1095
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1096
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1096

#### Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

#### 2.4.7.18.12 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "QuantityBreakdown54" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1489
	LotQuantity <LotQty>	[0..1]	±		1489
	LotDateTime <LotDtTm>	[0..1]	±		1490
	LotPrice <LotPric>	[0..1]	±		1490
	TypeOfPrice <TpOfPric>	[0..1]	±		1490

#### 2.4.7.18.13 ExposureType <XpsrTp>

*Presence:* [0..1]

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

**ExposureType <XpsrTp>** contains one of the following elements (see "ExposureType16Choice" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1368
Or}	Proprietary <Prtry>	[1..1]	±		1369

**2.4.7.18.14 BalanceBreakdown <BalBrkdw>***Presence:* [0..\*]*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.*Impacted by:* C9 "AvailableWithNoStatusRule", C31 "SubBalanceAdditionalDetailsRule"**BalanceBreakdown <BalBrkdw>** contains the following elements (see "SubBalanceInformation18" on page 1096 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1097
	Quantity <Qty>	[1..1]	±		1097
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1097
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1097
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls>	[0..*]	±	C18, C32	1098

**Constraints**

- AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**2.4.7.18.15 AdditionalBalanceBreakdown <AddtlBalBrkdw>***Presence:* [0..\*]*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).*Impacted by:* C18 "EligibleForCollateralPurposesRule", C32 "SubBalanceAdditionalDetailsRule"**AdditionalBalanceBreakdown <AddtlBalBrkdw>** contains the following elements (see "AdditionalBalanceInformation18" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1099
	Quantity <Qty>	[1..1]	±		1099
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1099
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1100

**Constraints**

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**2.4.7.18.16 HoldingAdditionalDetails <HldgAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "Max350Text" on page 1929

**2.4.7.19 HoldingAdditionalDetails <HldgAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "Max350Text" on page 1929

**2.4.7.20 SupplementaryData <SplmtryData>**

*Presence:* [0..\*]

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

*Impacted by:* C34 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

**Constraints**

- **SupplementaryDataRule**

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

**2.4.8 SubAccountDetails <SubAcctDtls>**

*Presence:* [0..\*]

*Definition:* Sub-account of the safekeeping or investment account.

*Impacted by:* C3 "ActivityAndBalanceForSubAccount1Rule", C4  
"ActivityAndBalanceForSubAccount2Rule", C33 "SubSafekeepingReportingRule"

**SubAccountDetails <SubAcctDtls>** contains the following **SubAccountIdentification55** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		56
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		57
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		57
	<b>BalanceForSubAccount</b> <BalForSubAcct>	[0..*]		C10, C19, C20, C6	57
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	59
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C25	60
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		63
	<b>ValuationHaircutDetails</b> <ValtnHrcutDtls>	[0..1]	±		63
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		63
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		64
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		64
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C28	64
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		65
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C36	65
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		65
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		66
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C17	66
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C17	66
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		67
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C9, C31	67
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C18, C32	68
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C21, C7	69
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C28	70
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		70
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C26	70
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		71
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		71

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NotAvailableBalance</b> <NotAvlBlBal>	[0..1]	±		72
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C36	72
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		72
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		73
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C17	73
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C17	73
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		74
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		74
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C9, C31	74
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C18, C32	75
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		76
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		76
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	76

#### Constraints

- **ActivityAndBalanceForSubAccount1Rule**

If the ActivityIndicator is TRUE (Yes), then at least one occurrence of BalanceForSubAccount must be present.

On Condition

/ActivityIndicator is equal to value 'true'

Following Must be True

/BalanceForSubAccount[1] Must be present

- **ActivityAndBalanceForSubAccount2Rule**

If the ActivityIndicator is FALSE (No), then BalanceForSubAccount must not be present.

On Condition

/ActivityIndicator is equal to value 'false'

Following Must be True

/BalanceForSubAccount[\*] Must be absent

- **SubSafekeepingReportingRule**

Use of consolidated reports on a sub-safekeeping account must be bilaterally agreed between sender and receiver.

#### 2.4.8.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

#### 2.4.8.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount25](#)" on page 1046 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1046
	Type <Tp>	[0..1]	±		1046
	Name <Nm>	[0..1]	Text		1046

#### 2.4.8.3 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

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

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

#### 2.4.8.4 BalanceForSubAccount <BalForSubAcct>

*Presence:* [0..\*]

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities subaccount.

*Impacted by:* [C10 "BalanceAtSafekeepingPlaceRule"](#), [C19 "FinancialInstrumentAttributesRule"](#), [C20 "HoldingAdditionalDetailsRule"](#), [C6 "AggregateBalanceGuideline"](#)

**BalanceForSubAccount <BalForSubAcct>** contains the following **AggregateBalanceInformation35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C15, C16, C22, C23, C24	59
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C25	60
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		63
	<b>ValuationHaircutDetails</b> <ValtnHrcutDtls>	[0..1]	±		63
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		63
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		64
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		64
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C28	64
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		65
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C36	65
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		65
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		66
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C17	66
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C17	66
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		67
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C9, C31	67
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C18, C32	68
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C21, C7	69
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C28	70
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		70
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C26	70
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		71
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		71
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		72
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C36	72
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		72
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		73

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C17	73
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C17	73
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		74
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		74
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C9, C31	74
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C18, C32	75
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		76
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		76
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	76

**Constraints**

- **AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

- **BalanceAtSafekeepingPlaceRule**

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

- **HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**2.4.8.4.1 FinancialInstrumentIdentification <FinInstrmId>**

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C15 "DescriptionPresenceRule", C16 "DescriptionUsageRule", C22 "ISINGuideline", C23 "ISINPresenceRule", C24 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrlId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

#### Constraints

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

#### 2.4.8.4.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument other than a investment funds.

*Impacted by:* C5 "AdditionalDetailsRule", C25 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes91" on page 1154 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1157
	DayCountBasis <DayCntBsis>	[0..1]	±		1157
	RegistrationForm <RegnForm>	[0..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1157
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentFrequency <PmtFrqcy>	[0..1]			1158
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentStatus <PmtSts>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160
	ClassificationType <ClssfctnTp>	[0..1]	±		1160
	OptionStyle <OptnStyle>	[0..1]	±		1161
	OptionType <OptnTp>	[0..1]			1161
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1162
	CouponDate <CpnDt>	[0..1]	Date		1162
	ExpiryDate <XpryDt>	[0..1]	Date		1162
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1162
	MaturityDate <MtrtyDt>	[0..1]	Date		1162
	IssueDate <IssdDt>	[0..1]	Date		1163
	NextCallableDate <NxtClblDt>	[0..1]	Date		1163
	PutableDate <PutblDt>	[0..1]	Date		1163
	DatedDate <DtdDt>	[0..1]	Date		1163
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1163
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1163
	NextFactor <NxtFctr>	[0..1]	Rate		1163
	InterestRate <IntrstRate>	[0..1]	Rate		1164
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1164
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1164
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1164
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1164
{Or	Short <Shrt>	[1..1]	Text		1164
Or}	Long <Lng>	[1..1]	±		1164
	PoolNumber <PoolNb>	[0..1]	±		1165
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1165
	CallableIndicator <ClblInd>	[0..1]	Indicator		1165
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1165
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1166
	ExercisePrice <ExrcPric>	[0..1]	±		1166
	SubscriptionPrice <SbcptPric>	[0..1]	±		1166
	ConversionPrice <ConvsvPric>	[0..1]	±		1166
	StrikePrice <StrkPric>	[0..1]	±		1167
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1167
	ContractSize <CtrctSz>	[0..1]	±		1167
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1167
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1169

**Constraints**

- AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**2.4.8.4.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>***Presence:* [0..1]*Definition:* Elements characterising an investment funds financial instrument.**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following elements (see "[FinancialInstrument21](#)" on page 1186 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClssTp>	[0..1]	Text		1186
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1187
	DistributionPolicy <Dstrbtply>	[0..1]	CodeSet		1187
	ProductGroup <PdctGrp>	[0..1]	Text		1187
	UmbrellaName <UmbrellNm>	[0..1]	Text		1187
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C2	1187
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1188
	RequestedNAVCurrency <ReqdNAVCCy>	[0..1]	CodeSet	C1	1188
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1188
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C7	1188
	RegisteredDistributionCountry <RegdDstrbtpCtry>	[0..*]	CodeSet	C7	1189

**2.4.8.4.4 ValuationHaircutDetails <ValtnHrcutDtls>***Presence:* [0..1]*Definition:* Elements used to calculate the valuation haircut.**ValuationHaircutDetails <ValtnHrcutDtls>** contains the following elements (see "[BasicCollateralValuation1Details](#)" on page 1137 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1138
	HaircutSource <HrcutSrc>	[0..1]	±		1138

**2.4.8.4.5 AggregateBalance <AggtBal>***Presence:* [1..1]*Definition:* Total quantity of financial instruments of the balance.**AggregateBalance <AggtBal>** contains the following elements (see "[Balance6](#)" on page 1106 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1106
	Quantity <Qty>	[1..1]	±		1106

**2.4.8.4.6 AvailableBalance <AvlBlBal>***Presence:* [0..1]*Definition:* Total quantity of financial instruments of the balance that is available.**AvailableBalance <AvlBlBal>** contains the following elements (see "[Balance8](#)" on page 1108 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1108
	Quantity <Qty>	[1..1]	±		1108

**2.4.8.4.7 NotAvailableBalance <NotAvlBlBal>***Presence:* [0..1]*Definition:* Total quantity of financial instruments of the balance that is not available.**NotAvailableBalance <NotAvlBlBal>** contains one of the following elements (see "[BalanceQuantity8Choice](#)" on page 1343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1343
Or}	Proprietary <Prtry>	[1..1]	±		1343

**2.4.8.4.8 SafekeepingPlace <SfkpgPlc>***Presence:* [0..1]*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).*Impacted by:* [C28 "SafekeepingPlaceFormatOrLEIRule"](#)**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

**Constraints**

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 2.4.8.4.9 CorporateActionOptionType <CorpActnOptnTp>

*Presence:* [0..1]

*Definition:* Specifies the corporate action options available to the account owner.

*Datatype:* "CorporateActionOption5Code" on page 1809

CodeName	Name	Definition
CASH	Cash	Option to choose cash.
SECU	Security	Distribution of securities to holders.

#### 2.4.8.4.10 PriceDetails <PricDtls>

*Presence:* [0..\*]

*Definition:* Price of the financial instrument in one or more currencies.

*Impacted by:* C36 "ValueRule"

**PriceDetails <PricDtls>** contains the following elements (see "PriceInformation20" on page 1465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1466
	Value <Val>	[1..1]	±		1466
	ValueType <ValTp>	[1..1]	±		1466
	SourceOfPrice <SrcOfPric>	[0..1]	±		1467
	QuotationDate <QtnDt>	[0..1]	±		1467

#### Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

#### 2.4.8.4.11 ForeignExchangeDetails <FXDtls>

*Presence:* [0..\*]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1192
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1192
	ExchangeRate <XchgRate>	[1..1]	Rate		1192
	QuotationDate <QtnDt>	[0..1]	DateTime		1193
	QuotingInstitution <QtgInstn>	[0..1]	±		1193

#### 2.4.8.4.12 DaysAccrued <DaysAcrd>

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "[Number](#)" on page 1927

#### 2.4.8.4.13 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the base currency of the account.

*Impacted by:* [C17 "EligibleCollateralValueRule"](#)

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "[BalanceAmounts3](#)" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1095
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1095
	BookValue <BookVal>	[0..1]	±		1095
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1096
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1096

#### Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

#### 2.4.8.4.14 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

*Impacted by:* [C17 "EligibleCollateralValueRule"](#)

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1095
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1095
	BookValue <BookVal>	[0..1]	±		1095
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1096
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1096

#### Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

#### 2.4.8.4.15 QuantityBreakdown <QtyBrkdown>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdown>** contains the following elements (see "QuantityBreakdown54" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1489
	LotQuantity <LotQty>	[0..1]	±		1489
	LotDateTime <LotDtTm>	[0..1]	±		1490
	LotPrice <LotPric>	[0..1]	±		1490
	TypeOfPrice <TpOfPric>	[0..1]	±		1490

#### 2.4.8.4.16 BalanceBreakdown <BalBrkdown>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.

*Impacted by:* C9 "AvailableWithNoStatusRule", C31 "SubBalanceAdditionalDetailsRule"

**BalanceBreakdown <BalBrkdwn>** contains the following elements (see "[SubBalanceInformation18](#)" on page 1096 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1097
	Quantity <Qty>	[1..1]	±		1097
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1097
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1097
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C18, C32	1098

#### Constraints

- **AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

#### 2.4.8.4.17 AdditionalBalanceBreakdown <AddtlBalBrkdwn>

*Presence:* [0..\*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* C18 "EligibleForCollateralPurposesRule", C32 "SubBalanceAdditionalDetailsRule"

**AdditionalBalanceBreakdown <AddtlBalBrkdwn>** contains the following elements (see "[AdditionalBalanceInformation18](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1099
	Quantity <Qty>	[1..1]	±		1099
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1099
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1100

#### Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True  
/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

#### 2.4.8.4.18 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

*Presence:* [0..\*]

*Definition:* Breakdown of positions per place of safekeeping (and optionally per place of listing).

*Impacted by:* C21 "HoldingAdditionalDetailsRule", C7 "AggregateBalanceGuideline"

**BalanceAtSafekeepingPlace <BalAtSfkpgPlc>** contains the following  
**AggregateBalancePerSafekeepingPlace32** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C28	70
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		70
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C26	70
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		71
	<b>AvailableBalance</b> <AvlblBal>	[0..1]	±		71
	<b>NotAvailableBalance</b> <NotAvlblBal>	[0..1]	±		72
	<b>PriceDetails</b> <PricDtls>	[0..*]	±	C36	72
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		72
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		73
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[0..1]	±	C17	73
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±	C17	73
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		74
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		74
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C9, C31	74
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C18, C32	75
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		76

**Constraints**

- **AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

- **HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if HoldingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**2.4.8.4.18.1 SafekeepingPlace <SfkpgPlc>**

*Presence:* [1..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* [C28 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see ["SafeKeepingPlace3"](#) on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

**Constraints**

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
  /SafekeepingPlaceFormat Must be present
Or    /LEI Must be present
```

**2.4.8.4.18.2 PlaceOfListing <PlcOfListg>**

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see ["MarketIdentification3Choice"](#) on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1225
Or}	Description <Desc>	[1..1]	Text		1225

**2.4.8.4.18.3 Pledgee <Pldgee>**

*Presence:* [0..1]

*Definition:* Entity to which the financial instruments are pledged.

*Impacted by:* [C26 "PledgeeTypeAndIdentificationOrLEIRule"](#)

**Pledgee <Pldgee>** contains the following elements (see "Pledgee3" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1440
{Or	TypeAndIdentification <TpAndId>	[1..1]			1440
	Identification <Id>	[1..1]	IdentifierSet	C7	1441
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1441
Or	Identification <Id>	[1..1]			1441
	Identification <Id>	[0..1]	Text		1441
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442
	LEI <LEI>	[0..1]	IdentifierSet		1442

#### Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

#### 2.4.8.4.18.4 AggregateBalance <AggtBal>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**AggregateBalance <AggtBal>** contains the following elements (see "Balance6" on page 1106 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1106
	Quantity <Qty>	[1..1]	±		1106

#### 2.4.8.4.18.5 AvailableBalance <AvlBlBal>

*Presence:* [0..1]

*Definition:* Total quantity of financial instruments of the balance that is available.

**AvailableBalance <AvlBlBal>** contains the following elements (see "Balance8" on page 1108 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1108
	Quantity <Qty>	[1..1]	±		1108

**2.4.8.4.18.6 NotAvailableBalance <NotAvlBlBal>***Presence:* [0..1]*Definition:* Total quantity of financial instruments of the balance that is not available.**NotAvailableBalance <NotAvlBlBal>** contains one of the following elements (see "BalanceQuantity8Choice" on page 1343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1343
Or}	Proprietary <Prtry>	[1..1]	±		1343

**2.4.8.4.18.7 PriceDetails <PricDtls>***Presence:* [0..\*]*Definition:* Price of the financial instrument in one or more currencies.*Impacted by:* C36 "ValueRule"**PriceDetails <PricDtls>** contains the following elements (see "PriceInformation20" on page 1465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1466
	Value <Val>	[1..1]	±		1466
	ValueType <ValTp>	[1..1]	±		1466
	SourceOfPrice <SrcOfPric>	[0..1]	±		1467
	QuotationDate <QtnDt>	[0..1]	±		1467

**Constraints**

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

**2.4.8.4.18.8 ForeignExchangeDetails <FXDtls>***Presence:* [0..\*]*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1192
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1192
	ExchangeRate <XchgRate>	[1..1]	Rate		1192
	QuotationDate <QtnDt>	[0..1]	DateTime		1193
	QuotingInstitution <QtgInstn>	[0..1]	±		1193

#### 2.4.8.4.18.9 DaysAccrued <DaysAcrd>

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "[Number](#)" on page 1927

#### 2.4.8.4.18.10 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the base currency of the account.

*Impacted by:* [C17 "EligibleCollateralValueRule"](#)

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "[BalanceAmounts3](#)" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1095
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1095
	BookValue <BookVal>	[0..1]	±		1095
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1096
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1096

#### Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

#### 2.4.8.4.18.11 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

*Impacted by:* [C17 "EligibleCollateralValueRule"](#)

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1095
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1095
	BookValue <BookVal>	[0..1]	±		1095
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1096
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1096

#### Constraints

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

#### 2.4.8.4.18.12 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "QuantityBreakdown54" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1489
	LotQuantity <LotQty>	[0..1]	±		1489
	LotDateTime <LotDtTm>	[0..1]	±		1490
	LotPrice <LotPric>	[0..1]	±		1490
	TypeOfPrice <TpOfPric>	[0..1]	±		1490

#### 2.4.8.4.18.13 ExposureType <XpsrTp>

*Presence:* [0..1]

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

**ExposureType <XpsrTp>** contains one of the following elements (see "ExposureType16Choice" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1368
Or}	Proprietary <Prtry>	[1..1]	±		1369

#### 2.4.8.4.18.14 BalanceBreakdown <BalBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.

*Impacted by:* C9 "AvailableWithNoStatusRule", C31 "SubBalanceAdditionalDetailsRule"

**BalanceBreakdown <BalBrkdwn>** contains the following elements (see "SubBalanceInformation18" on page 1096 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1097
	Quantity <Qty>	[1..1]	±		1097
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1097
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1097
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C18, C32	1098

#### Constraints

- **AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

#### 2.4.8.4.18.15 AdditionalBalanceBreakdown <AddtlBalBrkdwn>

*Presence:* [0..\*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* C18 "EligibleForCollateralPurposesRule", C32 "SubBalanceAdditionalDetailsRule"

**AdditionalBalanceBreakdown <AddtlBalBrkdwn>** contains the following elements (see "AdditionalBalanceInformation18" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1099
	Quantity <Qty>	[1..1]	±		1099
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1099
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1100

#### Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition  
 /SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'  
 Following Must be True  
 /Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

#### 2.4.8.4.18.16 HoldingAdditionalDetails <HldgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "Max350Text" on page 1929

#### 2.4.8.4.19 HoldingAdditionalDetails <HldgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "Max350Text" on page 1929

#### 2.4.8.4.20 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C34 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### Constraints

- **SupplementaryDataRule**

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

## 2.4.9 AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>

*Presence:* [0..1]

*Definition:* Total valuation amounts provided in the base currency of the account.

*Impacted by:* C35 "TotalEligibleCollateralValueRule"

**AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>** contains the following **TotalValueInPageAndStatement1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalHoldingsValueOfPage</b> <TtlHldgsValOfPg>	[0..1]	±		77
	<b>TotalHoldingsValueOfStatement</b> <TtlHldgsValOfStmt>	[1..1]	±		77
	<b>TotalBookValueOfStatement</b> <TtlBookValOfStmt>	[0..1]	±		77
	<b>TotalEligibleCollateralValue</b> <TtlElgblCollVal>	[0..1]	±		78

#### Constraints

- **TotalEligibleCollateralValueRule**

Total eligible collateral value is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

#### 2.4.9.1 TotalHoldingsValueOfPage <TtlHldgsValOfPg>

*Presence:* [0..1]

*Definition:* Total value of positions reported in this message.

**TotalHoldingsValueOfPage <TtlHldgsValOfPg>** contains the following elements (see "AmountAndDirection6" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

#### 2.4.9.2 TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>

*Presence:* [1..1]

*Definition:* Total value of positions reported in this statement (a statement may comprise one or more messages).

**TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>** contains the following elements (see "AmountAndDirection6" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

#### 2.4.9.3 TotalBookValueOfStatement <TtlBookValOfStmt>

*Presence:* [0..1]

*Definition:* Total book value of positions reported in this statement (a statement may comprise one or more messages).

**TotalBookValueOfStatement <TtlBookValOfStmnt>** contains the following elements (see "AmountAndDirection6" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

#### 2.4.9.4 TotalEligibleCollateralValue <TtlElgblCollVal>

*Presence:* [0..1]

*Definition:* Total value of the holdings eligible for collateral purposes reported in this statement (a statement may comprise one or more messages).

**TotalEligibleCollateralValue <TtlElgblCollVal>** contains the following elements (see "AmountAndDirection6" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

# **3        semt.003.001.10**

## **SecuritiesBalanceAccountingReportV10**

### **3.1      MessageDefinition Functionality**

#### Scope

An account servicer sends a SecuritiesBalanceAccountingReport to an account owner to provide, at a moment in time, valuations of the portfolio together with details of each financial instrument holding.

The account servicer/owner relationship may be:

- an accounting agent acting on behalf of an account owner, or
- a transfer agent acting on behalf of a fund manager or an account owner's designated agent.

#### Usage

The message should be sent at a frequency agreed bi-laterally between the account servicer and the account owner.

The message can be sent either audited or un-audited and may be provided on a trade date, contractual or settlement date basis.

This message can only be used to list the holdings of a single (master) account. However, it is possible to break down these holdings into one or several sub-accounts. Therefore, the message can be used to either specify holdings at

- the main account level, or,
- the sub-account level.

This message can be used to report where the financial instruments are safe-kept, physically or notionally. If a security is held in more than one safekeeping place, this can also be indicated.

The SecuritiesBalanceAccountingReport message should not be used for trading purposes.

There may be one or more intermediary parties, for example, an intermediary or a concentrator between the account owner and account servicer.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesBalanceAccountingReportV10 MessageDefinition is composed of 10 MessageBuildingBlocks:

A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

B. StatementGeneralDetails

Provides general information on the report.

C. AccountOwner

Party that legally owns the account.

D. AccountServicer

Party that manages the account on behalf of the account owner, that is, manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

E. SafekeepingAccount

Account to or from which a securities entry is made.

F. IntermediaryInformation

Information about the party that provides services relating to financial products to investors, for example, advice on products and placement of orders for the investment fund.

G. BalanceForAccount

Net position of a segregated holding, in a single security, within the overall position held in a securities account.

H. SubAccountDetails

Sub-account of the safekeeping or investment account.

I. AccountBaseCurrencyTotalAmounts

Total valuation amounts provided in the base currency of the account.

J. AlternateReportingCurrencyTotalAmounts

Total valuation amounts provided in a currency other than the base currency of the account.

## 3.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesBalAcctgRpt>	[1..1]		C10, C11, C28, C27	
	Pagination <Pgntn>	[1..1]	±		87
	StatementGeneralDetails <StmntGnlDtls>	[1..1]		C25	88
	ReportNumber <RptNb>	[0..1]	±		89
	QueryReference <QryRef>	[0..1]	Text		89
	StatementIdentification <StmntId>	[0..1]	Text		89
	StatementDateTime <StmntDtTm>	[1..1]	±		89
	Frequency <Frqcy>	[1..1]	±		89
	UpdateType <UpdTp>	[1..1]	±		90
	StatementBasis <StmntBsis>	[1..1]	±		90
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		90
	AuditedIndicator <AudtdInd>	[1..1]	Indicator		90
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		91
	TaxLotIndicator <TaxLotInd>	[0..1]	Indicator		91
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		91
	AccountOwner <AcctOwnr>	[0..1]	±		91
	AccountServicer <AcctSvcr>	[0..1]	±		91
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		92
	IntermediaryInformation <IntrmyInf>	[0..10]			92
	Identification <Id>	[1..1]	±		92
	Role <Role>	[0..1]	±		93
	Account <Acct>	[0..1]	±		93
	BalanceForAccount <BalForAcct>	[0..*]		C9, C17, C18	93
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	95
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C5, C23	96
	InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		99

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalDerivativeAttributes</b> <AddtlDerivAttrbts>	[0..1]	±		99
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		99
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C26	100
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		100
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C33	100
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		101
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		101
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		101
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		102
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		102
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		102
	<b>BalanceBreakdown</b> <BalBrkdown>	[0..*]	±	C8, C29	103
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdown>	[0..*]	±	C16, C30	104
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C19, C6	104
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C26	105
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		106
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C24	106
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		107
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C33	107
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		108
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		108
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		108
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		109
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		109
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		109
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		110
	<b>BalanceBreakdown</b> <BalBrkdown>	[0..*]	±	C8, C29	110
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdown>	[0..*]	±	C16, C30	111
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		111
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		111
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C32	112

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SubAccountDetails</b> <SubAcctDtls>	[0..*]		C3, C4, C31	112
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		114
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		115
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		115
	<b>BalanceForSubAccount</b> <BalForSubAcct>	[0..*]		C9, C17, C18	115
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	117
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C23	118
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		121
	<b>AdditionalDerivativeAttributes</b> <AddtlDerivAttrbts>	[0..1]	±		121
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		121
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C26	122
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		122
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C33	122
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		123
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		123
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		123
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		124
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		124
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		124
	<b>BalanceBreakdown</b> <BalBrkdown>	[0..*]	±	C8, C29	125
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdown>	[0..*]	±	C16, C30	126
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C19, C6	126
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C26	127
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		128
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C24	128
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		129
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C33	129
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		130

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		130
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		130
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		131
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		131
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		131
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		132
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C8, C29	132
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C16, C30	133
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		133
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		133
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C32	134
	<b>AccountBaseCurrencyTotalAmounts</b> <AcctBaseCcyTtlAmts>	[0..1]			134
	<b>TotalHoldingsValueOfPage</b> <TtlHldgsValOfPg>	[0..1]	±		134
	<b>TotalHoldingsValueOfStatement</b> <TtlHldgsValOfStmnt>	[1..1]	±		135
	<b>TotalBookValueOfStatement</b> <TtlBookValOfStmnt>	[0..1]	±		135
	<b>AlternateReportingCurrencyTotalAmounts</b> <AltrnRptgCcyTtlAmts>	[0..1]			135
	<b>TotalHoldingsValueOfPage</b> <TtlHldgsValOfPg>	[0..1]	±		135
	<b>TotalHoldingsValueOfStatement</b> <TtlHldgsValOfStmnt>	[1..1]	±		136
	<b>TotalBookValueOfStatement</b> <TtlBookValOfStmnt>	[0..1]	±		136

### 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 ActivityAndBalanceForSubAccount1Rule

If the ActivityIndicator is TRUE (Yes), then at least one occurrence of BalanceForSubAccount must be present.

**C4 ActivityAndBalanceForSubAccount2Rule**

If the ActivityIndicator is FALSE (No), then BalanceForSubAccount must not be present.

**C5 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C6 AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

**C7 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.

**C8 AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

**C9 BalanceAtSafekeepingPlaceRule**

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

**C10 BalanceForAccountOrSubAccountDetailsRule**

If StatementGeneralDetails/ActivityIndicator is TRUE (Yes), then either BalanceForAccount or SubAccountDetails must be present. If StatementGeneralDetails/ActivityIndicator is FALSE (No), then BalanceForAccount and SubAccountDetails must be absent.

```
On Condition
  /StatementGeneralDetails/ActivityIndicator is equal to value 'false'
Following Must be True
  /SubAccountDetails[*] Must be absent
And    /BalanceForAccount[*] Must be absent
```

*This constraint is defined at the MessageDefinition level.*

**C11 BalanceForAccountReportingRule**

If StatementGeneralDetails/ActivityIndicator is TRUE (Yes) and SubAccountIndicator is FALSE (NO), then BalanceForAccount must be present and Sub Account Details must be absent.

```
On Condition
  /StatementGeneralDetails/SubAccountIndicator is equal to value 'false'
And    /StatementGeneralDetails/ActivityIndicator is equal to value 'true'
Following Must be True
  /SubAccountDetails[*] Must be absent
And    /BalanceForAccount[*] Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C12 Country**

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

**C13 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C14 DescriptionPresenceRule**

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

**C15 DescriptionUsageRule**

Description must be used alone as the last resort.

**C16 EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

**C17 FinancialInstrumentAttributesRule**

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

**C18 HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C19 HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C20 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C21 ISINPresenceRule**

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

**C22 OtherIdentificationPresenceRule**

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

**C23 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C24 PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

**C25 ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

**C26 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C27 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C28 SubAccountDetailsBalanceForAccountPresenceRule**

If StatementGeneralDetails/ActivityIndicator is TRUE (Yes) and SubAccountIndicator is TRUE (YES), then SubAccountDetails must be present and BalanceForAccount must be absent.

On Condition

/StatementGeneralDetails/ActivityIndicator is equal to value 'true'

And /StatementGeneralDetails/SubAccountIndicator is equal to value 'true'

Following Must be True

/SubAccountDetails[\*] Must be present

And /BalanceForAccount[\*] Must be absent

*This constraint is defined at the MessageDefinition level.*

**C29 SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**C30 SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**C31 SubSafekeepingReportingRule**

Use of consolidated reports on a sub-safekeeping account must be bilaterally agreed between sender and receiver.

**C32 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.

**C33 ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

## 3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 3.4.1 Pagination <Pgntn>

*Presence:* [1..1]

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

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1341
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1341

### 3.4.2 StatementGeneralDetails <StmtGnIDtls>

*Presence:* [1..1]

*Definition:* Provides general information on the report.

*Impacted by:* C25 "ReportNumberRule"

**StatementGeneralDetails <StmtGnIDtls>** contains the following **Statement74** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		89
	QueryReference <QryRef>	[0..1]	Text		89
	StatementIdentification <Stmtd>	[0..1]	Text		89
	StatementDateTime <StmtdtTm>	[1..1]	±		89
	Frequency <Frqcy>	[1..1]	±		89
	UpdateType <UpdTp>	[1..1]	±		90
	StatementBasis <StmtdBsis>	[1..1]	±		90
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		90
	AuditedIndicator <AudtdInd>	[1..1]	Indicator		90
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		91
	TaxLotIndicator <TaxLotInd>	[0..1]	Indicator		91
	SecurityInterestOrSetOff <SctyIntrstOrSetOff>	[0..1]	Indicator		91

#### Constraints

- ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

### 3.4.2.1 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see ["Number3Choice"](#) on page 1390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1390
Or}	Long <Lng>	[1..1]	Text		1391

### 3.4.2.2 QueryReference <QryRef>

*Presence:* [0..1]

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

*Datatype:* ["Max35Text"](#) on page 1929

### 3.4.2.3 StatementIdentification <Stmtd>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* ["Max35Text"](#) on page 1929

### 3.4.2.4 StatementDateTime <Stmtdt>

*Presence:* [1..1]

*Definition:* Date and time of the statement.

**StatementDateTime <Stmtdt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <Ddt>	[1..1]	DateTime		1125

### 3.4.2.5 Frequency <Frqcy>

*Presence:* [1..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "[Frequency25Choice](#)" on page 1194 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1194
Or}	Proprietary <Prtry>	[1..1]	±		1195

### 3.4.2.6 UpdateType <UpdTp>

*Presence:* [1..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see "[UpdateType15Choice](#)" on page 1379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1379
Or}	Proprietary <Prtry>	[1..1]	±		1379

### 3.4.2.7 StatementBasis <StmntBsis>

*Presence:* [1..1]

*Definition:* Type of balance on which the statement is prepared.

**StatementBasis <StmntBsis>** contains one of the following elements (see "[StatementBasis7Choice](#)" on page 1576 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1576
Or}	Proprietary <Prtry>	[1..1]	±		1576

### 3.4.2.8 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

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

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

### 3.4.2.9 AuditedIndicator <AudtdInd>

*Presence:* [1..1]

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

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

### 3.4.2.10 SubAccountIndicator <SubAcctInd>

*Presence:* [1..1]

*Definition:* Indicates whether the statement reports holdings at subsafekeeping account level.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

### 3.4.2.11 TaxLotIndicator <TaxLotInd>

*Presence:* [0..1]

*Definition:* Indicates whether the statement contains tax lot details.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

### 3.4.2.12 SecurityInterestOrSetOff <SctyIntrstOrSetOff>

*Presence:* [0..1]

*Definition:* Indicates whether the holdings on the account are subject to security interest, lien or right of set-off.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

## 3.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

## 3.4.4 AccountServicer <AcctSvcr>

*Presence:* [0..1]

*Definition:* Party that manages the account on behalf of the account owner, that is, manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

**AccountServicer <AcctSvcr>** contains the following elements (see "[PartyIdentification136](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1446
	LEI <LEI>	[0..1]	IdentifierSet		1446

### 3.4.5 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount26](#)" on page 1045 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1045
	Type <Tp>	[0..1]	±		1045
	Name <Nm>	[0..1]	Text		1045
	Designation <Dsgnt>	[0..1]	Text		1045

### 3.4.6 IntermediaryInformation <IntrmyInf>

*Presence:* [0..10]

*Definition:* Information about the party that provides services relating to financial products to investors, for example, advice on products and placement of orders for the investment fund.

**IntermediaryInformation <IntrmyInf>** contains the following **Intermediary44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	±		92
	<b>Role</b> <Role>	[0..1]	±		93
	<b>Account</b> <Acct>	[0..1]	±		93

#### 3.4.6.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier of the intermediary.

**Identification <Id>** contains the following elements (see "[PartyIdentification136](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1446
	LEI <LEI>	[0..1]	IdentifierSet		1446

### 3.4.6.2 Role <Role>

*Presence:* [0..1]

*Definition:* Function performed by the intermediary (investment funds).

**Role <Role>** contains one of the following elements (see "[Role6Choice](#)" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1344
Or	Proprietary <Prtry>	[1..1]	±		1345
Or}	Text <Txt>	[1..1]	Text		1345

### 3.4.6.3 Account <Acct>

*Presence:* [0..1]

*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

**Account <Acct>** contains the following elements (see "[Account29](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1042
	AccountServicer <AcctSvcr>	[0..1]	±		1042

## 3.4.7 BalanceForAccount <BalForAcct>

*Presence:* [0..\*]

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account.

*Impacted by:* [C9 "BalanceAtSafekeepingPlaceRule"](#), [C17 "FinancialInstrumentAttributesRule"](#), [C18 "HoldingAdditionalDetailsRule"](#)

**BalanceForAccount <BalForAcct>** contains the following **AggregateBalanceInformation37** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	95
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C23	96
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		99
	<b>AdditionalDerivativeAttributes</b> <AddtlDerivAttrbts>	[0..1]	±		99
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		99
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C26	100
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		100
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C33	100
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		101
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		101
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		101
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		102
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		102
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		102
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C8, C29	103
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C16, C30	104
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C19, C6	104
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C26	105
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		106
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C24	106
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		107
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C33	107
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		108
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		108
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		108
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		109

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		109
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		109
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		110
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C8, C29	110
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C16, C30	111
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		111
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		111
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C32	112

**Constraints**

- **BalanceAtSafekeepingPlaceRule**

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

- **HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**3.4.7.1 FinancialInstrumentIdentification <FinInstrmId>**

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C14 "DescriptionPresenceRule", C15 "DescriptionUsageRule", C20 "ISINGuideline", C21 "ISINPresenceRule", C22 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

**Constraints**

- **DescriptionPresenceRule**

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

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
Or    /Description Must be present
```

### 3.4.7.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C5 "AdditionalDetailsRule", C23 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes91" on page 1154 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1157
	DayCountBasis <DayCntBsis>	[0..1]	±		1157
	RegistrationForm <RegnForm>	[0..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1157
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentFrequency <PmtFrqcy>	[0..1]			1158
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentStatus <PmtSts>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160
	ClassificationType <ClssfctnTp>	[0..1]	±		1160
	OptionStyle <OptnStyle>	[0..1]	±		1161
	OptionType <OptnTp>	[0..1]			1161
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1162
	CouponDate <CpnDt>	[0..1]	Date		1162
	ExpiryDate <XpryDt>	[0..1]	Date		1162
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1162
	MaturityDate <MtrtyDt>	[0..1]	Date		1162
	IssueDate <IssdDt>	[0..1]	Date		1163
	NextCallableDate <NxtClblDt>	[0..1]	Date		1163
	PutableDate <PutblDt>	[0..1]	Date		1163
	DatedDate <DtdDt>	[0..1]	Date		1163
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1163
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1163
	NextFactor <NxtFctr>	[0..1]	Rate		1163
	InterestRate <IntrstRate>	[0..1]	Rate		1164
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1164
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1164
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1164
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1164
{Or	Short <Shrt>	[1..1]	Text		1164
Or}	Long <Lng>	[1..1]	±		1164
	PoolNumber <PoolNb>	[0..1]	±		1165
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1165
	CallableIndicator <ClblInd>	[0..1]	Indicator		1165
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1165
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1166
	ExercisePrice <ExrcPric>	[0..1]	±		1166
	SubscriptionPrice <SbcptPric>	[0..1]	±		1166
	ConversionPrice <ConvsvPric>	[0..1]	±		1166
	StrikePrice <StrkPric>	[0..1]	±		1167
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1167
	ContractSize <CtrctSz>	[0..1]	±		1167
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1167
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1169

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

### 3.4.7.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising an investment funds financial instrument.

**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following elements (see "[FinancialInstrument21](#)" on page 1186 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1186
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1187
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1187
	ProductGroup <PdctGrp>	[0..1]	Text		1187
	UmbrellaName <UmbrllNm>	[0..1]	Text		1187
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C2	1187
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1188
	RequestedNAVCurrency <ReqdNAVVCcy>	[0..1]	CodeSet	C1	1188
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1188
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C7	1188
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C7	1189

### 3.4.7.4 AdditionalDerivativeAttributes <AddtlDerivAttrbts>

*Presence:* [0..1]

*Definition:* Details of the swap contract.

**AdditionalDerivativeAttributes <AddtlDerivAttrbts>** contains the following elements (see "[DerivativeBasicAttributes1](#)" on page 1189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C1, C8	1189
	InterestIncludedInPrice <IntrstInclInPric>	[0..1]	Indicator		1190

### 3.4.7.5 AggregateBalance <AggtBal>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**AggregateBalance <AggtBal>** contains the following elements (see "[Balance6](#)" on page 1106 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1106
	Quantity <Qty>	[1..1]	±		1106

### 3.4.7.6 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* [C26 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

### 3.4.7.7 CorporateActionOptionType <CorpActnOptnTp>

*Presence:* [0..1]

*Definition:* Specifies the corporate action options available to the account owner.

*Datatype:* "[CorporateActionOption5Code](#)" on page 1809

CodeName	Name	Definition
CASH	Cash	Option to choose cash.
SECU	Security	Distribution of securities to holders.

### 3.4.7.8 PriceDetails <PricDtls>

*Presence:* [1..\*]

*Definition:* Price of the financial instrument in one or more currencies.

*Impacted by:* [C33 "ValueRule"](#)

**PriceDetails <PricDtls>** contains the following elements (see "[PriceInformation20](#)" on page 1465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1466
	Value <Val>	[1..1]	±		1466
	ValueType <ValTp>	[1..1]	±		1466
	SourceOfPrice <SrcOfPric>	[0..1]	±		1467
	QuotationDate <QtnDt>	[0..1]	±		1467

#### Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

### 3.4.7.9 ForeignExchangeDetails <FXDtls>

*Presence:* [0..\*]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtls>** contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1192
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1192
	ExchangeRate <XchgRate>	[1..1]	Rate		1192
	QuotationDate <QtnDt>	[0..1]	DateTime		1193
	QuotingInstitution <QtgInstn>	[0..1]	±		1193

### 3.4.7.10 DaysAccrued <DaysAcrd>

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "[Number](#)" on page 1927

### 3.4.7.11 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [1..1]

*Definition:* Valuation amounts provided in the base currency of the account.

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1104 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1105
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1105
	BookValue <BookVal>	[0..1]	±		1105
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1105
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1106

### 3.4.7.12 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1104 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1105
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1105
	BookValue <BookVal>	[0..1]	±		1105
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1105
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1106

### 3.4.7.13 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in a currency other than the base currency of the account.

**AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1104 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1105
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1105
	BookValue <BookVal>	[0..1]	±		1105
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1105
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1106

### 3.4.7.14 QuantityBreakdown <QtyBrkdown>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown53](#)" on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1475
	LotQuantity <LotQty>	[0..1]	±		1475
	LotDateTime <LotDtTm>	[0..1]	±		1476
	LotPrice <LotPric>	[0..1]	±		1476
	TypeOfPrice <TpOfPric>	[0..1]	±		1476
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1476
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1477
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1477

### 3.4.7.15 BalanceBreakdown <BalBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.

*Impacted by:* C8 "AvailableWithNoStatusRule", C29 "SubBalanceAdditionalDetailsRule"

**BalanceBreakdown <BalBrkdwn>** contains the following elements (see "[SubBalanceInformation14](#)" on page 1119 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1119
	Quantity <Qty>	[1..1]	±		1119
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1120
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C16, C30	1120

#### Constraints

- AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**3.4.7.16 AdditionalBalanceBreakdown <AddtlBalBrkdwn>***Presence:* [0..\*]*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).*Impacted by:* C16 "EligibleForCollateralPurposesRule", C30 "SubBalanceAdditionalDetailsRule"**AdditionalBalanceBreakdown <AddtlBalBrkdwn>** contains the following elements (see "AdditionalBalanceInformation14" on page 1121 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1121
	Quantity <Qty>	[1..1]	±		1121
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1122

**Constraints**

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**3.4.7.17 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>***Presence:* [0..\*]*Definition:* Breakdown of positions per place of safekeeping (and optionally per place of listing).*Impacted by:* C19 "HoldingAdditionalDetailsRule", C6 "AggregateBalanceGuideline"

**BalanceAtSafekeepingPlace <BalAtSfkpgPlc>** contains the following  
**AggregateBalancePerSafekeepingPlace34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C26	105
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		106
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C24	106
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		107
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C33	107
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		108
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		108
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		108
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		109
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		109
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		109
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		110
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C8, C29	110
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C16, C30	111
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		111

#### Constraints

- **AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

- **HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

#### 3.4.7.17.1 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* C26 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see ["SafeKeepingPlace3"](#) on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 3.4.7.17.2 PlaceOfListing <PlcOfListg>

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see ["MarketIdentification3Choice"](#) on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1225
Or}	Description <Desc>	[1..1]	Text		1225

#### 3.4.7.17.3 Pledgee <Pldgee>

*Presence:* [0..1]

*Definition:* Choice between formats for the entity to which the financial instruments are pledged.

*Impacted by:* [C24 "PledgeeTypeAndIdentificationOrLEIRule"](#)

**Pledgee <Pldgee>** contains the following elements (see "Pledgee3" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1440
{Or	TypeAndIdentification <TpAndId>	[1..1]			1440
	Identification <Id>	[1..1]	IdentifierSet	C7	1441
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1441
Or	Identification <Id>	[1..1]			1441
	Identification <Id>	[0..1]	Text		1441
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442
	LEI <LEI>	[0..1]	IdentifierSet		1442

#### Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

#### 3.4.7.17.4 AggregateBalance <AggtBal>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**AggregateBalance <AggtBal>** contains the following elements (see "Balance6" on page 1106 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1106
	Quantity <Qty>	[1..1]	±		1106

#### 3.4.7.17.5 PriceDetails <PricDtls>

*Presence:* [1..\*]

*Definition:* Price of the financial instrument in one or more currencies.

*Impacted by:* C33 "ValueRule"

**PriceDetails <PricDtls>** contains the following elements (see "[PriceInformation20](#)" on page 1465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1466
	Value <Val>	[1..1]	±		1466
	ValueType <ValTp>	[1..1]	±		1466
	SourceOfPrice <SrcOfPric>	[0..1]	±		1467
	QuotationDate <QtnDt>	[0..1]	±		1467

#### Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

#### 3.4.7.17.6 ForeignExchangeDetails <FXDtls>

*Presence:* [0..\*]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtls>** contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1192
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1192
	ExchangeRate <XchgRate>	[1..1]	Rate		1192
	QuotationDate <QtnDt>	[0..1]	DateTime		1193
	QuotingInstitution <QtgInstn>	[0..1]	±		1193

#### 3.4.7.17.7 DaysAccrued <DaysAcrd>

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "[Number](#)" on page 1927

#### 3.4.7.17.8 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [1..1]

*Definition:* Valuation amounts provided in the base currency of the account.

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1104 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1105
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1105
	BookValue <BookVal>	[0..1]	±		1105
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1105
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1106

### 3.4.7.17.9 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1104 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1105
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1105
	BookValue <BookVal>	[0..1]	±		1105
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1105
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1106

### 3.4.7.17.10 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in a currency other than the base currency of the account.

**AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1104 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1105
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1105
	BookValue <BookVal>	[0..1]	±		1105
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1105
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1106

### 3.4.7.17.11 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown53](#)" on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1475
	LotQuantity <LotQty>	[0..1]	±		1475
	LotDateTime <LotDtTm>	[0..1]	±		1476
	LotPrice <LotPric>	[0..1]	±		1476
	TypeOfPrice <TpOfPric>	[0..1]	±		1476
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1476
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1477
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1477

### 3.4.7.17.12 ExposureType <XpsrTp>

*Presence:* [0..1]

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

**ExposureType <XpsrTp>** contains one of the following elements (see "[ExposureType16Choice](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1368
Or}	Proprietary <Prtry>	[1..1]	±		1369

### 3.4.7.17.13 BalanceBreakdown <BalBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.

*Impacted by:* C8 "AvailableWithNoStatusRule", C29 "SubBalanceAdditionalDetailsRule"

**BalanceBreakdown <BalBrkdwn>** contains the following elements (see "[SubBalanceInformation14](#)" on page 1119 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1119
	Quantity <Qty>	[1..1]	±		1119
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1120
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C16, C30	1120

**Constraints**

- **AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**3.4.7.17.14 AdditionalBalanceBreakdown <AddtlBalBrkdw>**

*Presence:* [0..\*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* [C16 "EligibleForCollateralPurposesRule"](#), [C30 "SubBalanceAdditionalDetailsRule"](#)

**AdditionalBalanceBreakdown <AddtlBalBrkdw>** contains the following elements (see ["AdditionalBalanceInformation14"](#) on page 1121 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1121
	Quantity <Qty>	[1..1]	±		1121
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1122

**Constraints**

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**3.4.7.17.15 HoldingAdditionalDetails <HldgAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* ["Max350Text"](#) on page 1929

**3.4.7.18 HoldingAdditionalDetails <HldgAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "Max350Text" on page 1929

### 3.4.7.19 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C32 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### 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.

### 3.4.8 SubAccountDetails <SubAcctDtls>

*Presence:* [0..\*]

*Definition:* Sub-account of the safekeeping or investment account.

*Impacted by:* C3 "ActivityAndBalanceForSubAccount1Rule", C4 "ActivityAndBalanceForSubAccount2Rule", C31 "SubSafekeepingReportingRule"

**SubAccountDetails <SubAcctDtls>** contains the following **SubAccountIdentification56** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		114
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		115
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		115
	<b>BalanceForSubAccount</b> <BalForSubAcct>	[0..*]		C9, C17, C18	115
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	117
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C23	118
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		121
	<b>AdditionalDerivativeAttributes</b> <AddtlDerivAttrbts>	[0..1]	±		121
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		121
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C26	122
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		122
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C33	122
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		123
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		123
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		123
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		124
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		124
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		124
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C8, C29	125
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C16, C30	126
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C19, C6	126
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C26	127
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		128
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C24	128
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		129
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C33	129
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		130

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		130
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		130
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		131
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		131
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		131
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		132
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C8, C29	132
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C16, C30	133
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		133
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		133
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C32	134

**Constraints**

- **ActivityAndBalanceForSubAccount1Rule**

If the ActivityIndicator is TRUE (Yes), then at least one occurrence of BalanceForSubAccount must be present.

On Condition

/ActivityIndicator is equal to value 'true'

Following Must be True

/BalanceForSubAccount[1] Must be present

- **ActivityAndBalanceForSubAccount2Rule**

If the ActivityIndicator is FALSE (No), then BalanceForSubAccount must not be present.

On Condition

/ActivityIndicator is equal to value 'false'

Following Must be True

/BalanceForSubAccount[\*] Must be absent

- **SubSafekeepingReportingRule**

Use of consolidated reports on a sub-safekeeping account must be bilaterally agreed between sender and receiver.

**3.4.8.1 AccountOwner <AcctOwnr>**

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

### 3.4.8.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount25](#)" on page 1046 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1046
	Type <Tp>	[0..1]	±		1046
	Name <Nm>	[0..1]	Text		1046

### 3.4.8.3 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

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

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

### 3.4.8.4 BalanceForSubAccount <BalForSubAcct>

*Presence:* [0..\*]

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities subaccount.

*Impacted by:* [C9 "BalanceAtSafekeepingPlaceRule"](#), [C17 "FinancialInstrumentAttributesRule"](#), [C18 "HoldingAdditionalDetailsRule"](#)

**BalanceForSubAccount <BalForSubAcct>** contains the following **AggregateBalanceInformation37** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C14, C15, C20, C21, C22	117
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C5, C23	118
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmntFndsFinInstrmAttrbts>	[0..1]	±		121
	<b>AdditionalDerivativeAttributes</b> <AddtlDerivAttrbts>	[0..1]	±		121
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		121
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C26	122
	<b>CorporateActionOptionType</b> <CorpActnOptnTp>	[0..1]	CodeSet		122
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C33	122
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		123
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		123
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		123
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		124
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		124
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		124
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C8, C29	125
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C16, C30	126
	<b>BalanceAtSafekeepingPlace</b> <BalAtSfkpgPlc>	[0..*]		C19, C6	126
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C26	127
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		128
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C24	128
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		129
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C33	129
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		130
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		130
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		130
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		131

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		131
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		131
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		132
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C8, C29	132
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C16, C30	133
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		133
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		133
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C32	134

**Constraints**

- **BalanceAtSafekeepingPlaceRule**

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

- **HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**3.4.8.4.1 FinancialInstrumentIdentification <FinInstrmId>**

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C14 "DescriptionPresenceRule", C15 "DescriptionUsageRule", C20 "ISINGuideline", C21 "ISINPresenceRule", C22 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

**Constraints**

- **DescriptionPresenceRule**

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

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
Or    /Description Must be present
```

#### 3.4.8.4.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C5 "AdditionalDetailsRule", C23 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes91" on page 1154 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1157
	DayCountBasis <DayCntBsis>	[0..1]	±		1157
	RegistrationForm <RegnForm>	[0..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1157
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentFrequency <PmtFrqcy>	[0..1]			1158
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentStatus <PmtSts>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160
	ClassificationType <ClssfctnTp>	[0..1]	±		1160
	OptionStyle <OptnStyle>	[0..1]	±		1161
	OptionType <OptnTp>	[0..1]			1161
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1162
	CouponDate <CpnDt>	[0..1]	Date		1162
	ExpiryDate <XpryDt>	[0..1]	Date		1162
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1162
	MaturityDate <MtrtyDt>	[0..1]	Date		1162
	IssueDate <IssdDt>	[0..1]	Date		1163
	NextCallableDate <NxtClblDt>	[0..1]	Date		1163
	PutableDate <PutblDt>	[0..1]	Date		1163
	DatedDate <DtdDt>	[0..1]	Date		1163
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1163
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1163
	NextFactor <NxtFctr>	[0..1]	Rate		1163
	InterestRate <IntrstRate>	[0..1]	Rate		1164
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1164
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1164
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1164
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1164
{Or	Short <Shrt>	[1..1]	Text		1164
Or}	Long <Lng>	[1..1]	±		1164
	PoolNumber <PoolNb>	[0..1]	±		1165
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1165
	CallableIndicator <ClblInd>	[0..1]	Indicator		1165
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1165
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1166
	ExercisePrice <ExrcPric>	[0..1]	±		1166
	SubscriptionPrice <SbcptPric>	[0..1]	±		1166
	ConversionPrice <ConvsvPric>	[0..1]	±		1166
	StrikePrice <StrkPric>	[0..1]	±		1167
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1167
	ContractSize <CtrctSz>	[0..1]	±		1167
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1167
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1169

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**3.4.8.4.3 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>***Presence:* [0..1]*Definition:* Elements characterising an investment funds financial instrument.**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following elements (see "[FinancialInstrument21](#)" on page 1186 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1186
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1187
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1187
	ProductGroup <PdctGrp>	[0..1]	Text		1187
	UmbrellaName <UmbrellNm>	[0..1]	Text		1187
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C2	1187
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1188
	RequestedNAVCurrency <ReqdNAVVCcy>	[0..1]	CodeSet	C1	1188
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1188
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C7	1188
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C7	1189

**3.4.8.4.4 AdditionalDerivativeAttributes <AddtlDerivAttrbts>***Presence:* [0..1]*Definition:* Details of the swap contract.**AdditionalDerivativeAttributes <AddtlDerivAttrbts>** contains the following elements (see "[DerivativeBasicAttributes1](#)" on page 1189 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C1, C8	1189
	InterestIncludedInPrice <IntrstInclnPric>	[0..1]	Indicator		1190

**3.4.8.4.5 AggregateBalance <AggtBal>***Presence:* [1..1]*Definition:* Total quantity of financial instruments of the balance.**AggregateBalance <AggtBal>** contains the following elements (see "[Balance6](#)" on page 1106 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtlEnglnd>	[1..1]	CodeSet		1106
	Quantity <Qty>	[1..1]	±		1106

**3.4.8.4.6 SafekeepingPlace <SfkpgPlc>***Presence:* [0..1]*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).*Impacted by:* C26 "SafekeepingPlaceFormatOrLEIRule"**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

**Constraints**

- SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

**3.4.8.4.7 CorporateActionOptionType <CorpActnOptnTp>***Presence:* [0..1]*Definition:* Specifies the corporate action options available to the account owner.*Datatype:* "[CorporateActionOption5Code](#)" on page 1809

CodeName	Name	Definition
CASH	Cash	Option to choose cash.
SECU	Security	Distribution of securities to holders.

**3.4.8.4.8 PriceDetails <PricDtls>***Presence:* [1..\*]*Definition:* Price of the financial instrument in one or more currencies.*Impacted by:* C33 "ValueRule"

**PriceDetails <PricDtls>** contains the following elements (see "[PriceInformation20](#)" on page 1465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1466
	Value <Val>	[1..1]	±		1466
	ValueType <ValTp>	[1..1]	±		1466
	SourceOfPrice <SrcOfPric>	[0..1]	±		1467
	QuotationDate <QtnDt>	[0..1]	±		1467

#### Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

#### 3.4.8.4.9 ForeignExchangeDetails <FXDtls>

*Presence:* [0..\*]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtls>** contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1192
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1192
	ExchangeRate <XchgRate>	[1..1]	Rate		1192
	QuotationDate <QtnDt>	[0..1]	DateTime		1193
	QuotingInstitution <QtgInstn>	[0..1]	±		1193

#### 3.4.8.4.10 DaysAccrued <DaysAcrd>

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "[Number](#)" on page 1927

#### 3.4.8.4.11 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [1..1]

*Definition:* Valuation amounts provided in the base currency of the account.

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1104 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1105
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1105
	BookValue <BookVal>	[0..1]	±		1105
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1105
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1106

#### 3.4.8.4.12 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1104 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1105
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1105
	BookValue <BookVal>	[0..1]	±		1105
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1105
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1106

#### 3.4.8.4.13 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in a currency other than the base currency of the account.

**AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1104 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1105
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1105
	BookValue <BookVal>	[0..1]	±		1105
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1105
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1106

#### 3.4.8.4.14 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown53](#)" on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1475
	LotQuantity <LotQty>	[0..1]	±		1475
	LotDateTime <LotDtTm>	[0..1]	±		1476
	LotPrice <LotPric>	[0..1]	±		1476
	TypeOfPrice <TpOfPric>	[0..1]	±		1476
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1476
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1477
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1477

#### 3.4.8.4.15 BalanceBreakdown <BalBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.

*Impacted by:* C8 "AvailableWithNoStatusRule", C29 "SubBalanceAdditionalDetailsRule"

**BalanceBreakdown <BalBrkdwn>** contains the following elements (see "[SubBalanceInformation14](#)" on page 1119 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1119
	Quantity <Qty>	[1..1]	±		1119
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1120
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C16, C30	1120

#### Constraints

- AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**3.4.8.4.16 AdditionalBalanceBreakdown <AddtlBalBrkdwn>***Presence:* [0..\*]*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).*Impacted by:* C16 "EligibleForCollateralPurposesRule", C30 "SubBalanceAdditionalDetailsRule"**AdditionalBalanceBreakdown <AddtlBalBrkdwn>** contains the following elements (see "AdditionalBalanceInformation14" on page 1121 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1121
	Quantity <Qty>	[1..1]	±		1121
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1122

**Constraints**

- EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**3.4.8.4.17 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>***Presence:* [0..\*]*Definition:* Breakdown of positions per place of safekeeping (and optionally per place of listing).*Impacted by:* C19 "HoldingAdditionalDetailsRule", C6 "AggregateBalanceGuideline"

**BalanceAtSafekeepingPlace <BalAtSfkpgPlc>** contains the following  
**AggregateBalancePerSafekeepingPlace34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±	C26	127
	<b>PlaceOfListing</b> <PlcOfListg>	[0..1]	±		128
	<b>Pledgee</b> <Pldgee>	[0..1]	±	C24	128
	<b>AggregateBalance</b> <AggtBal>	[1..1]	±		129
	<b>PriceDetails</b> <PricDtls>	[1..*]	±	C33	129
	<b>ForeignExchangeDetails</b> <FXDtls>	[0..*]	±		130
	<b>DaysAccrued</b> <DaysAcrd>	[0..1]	Quantity		130
	<b>AccountBaseCurrencyAmounts</b> <AcctBaseCcyAmts>	[1..1]	±		130
	<b>InstrumentCurrencyAmounts</b> <InstrmCcyAmts>	[0..1]	±		131
	<b>AlternateReportingCurrencyAmounts</b> <AltrnRptgCcyAmts>	[0..1]	±		131
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		131
	<b>ExposureType</b> <XpsrTp>	[0..1]	±		132
	<b>BalanceBreakdown</b> <BalBrkdwn>	[0..*]	±	C8, C29	132
	<b>AdditionalBalanceBreakdown</b> <AddtlBalBrkdwn>	[0..*]	±	C16, C30	133
	<b>HoldingAdditionalDetails</b> <HldgAddtlDtls>	[0..1]	Text		133

#### Constraints

- **AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

- **HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

#### 3.4.8.4.17.1 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* C26 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 3.4.8.4.17.2 PlaceOfListing <PlcOfListg>

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see "[MarketIdentification3Choice](#)" on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1225
Or}	Description <Desc>	[1..1]	Text		1225

#### 3.4.8.4.17.3 Pledgee <Pldgee>

*Presence:* [0..1]

*Definition:* Choice between formats for the entity to which the financial instruments are pledged.

*Impacted by:* [C24 "PledgeeTypeAndIdentificationOrLEIRule"](#)

**Pledgee <Pldgee>** contains the following elements (see "[Pledgee3](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1440
{Or	TypeAndIdentification <TpAndId>	[1..1]			1440
	Identification <Id>	[1..1]	IdentifierSet	C7	1441
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1441
Or	Identification <Id>	[1..1]			1441
	Identification <Id>	[0..1]	Text		1441
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442
	LEI <LEI>	[0..1]	IdentifierSet		1442

#### Constraints

- **PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

#### 3.4.8.4.17.4 AggregateBalance <AggtBal>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**AggregateBalance <AggtBal>** contains the following elements (see "[Balance6](#)" on page 1106 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1106
	Quantity <Qty>	[1..1]	±		1106

#### 3.4.8.4.17.5 PriceDetails <PricDtls>

*Presence:* [1..\*]

*Definition:* Price of the financial instrument in one or more currencies.

*Impacted by:* [C33 "ValueRule"](#)

**PriceDetails <PricDtls>** contains the following elements (see "[PriceInformation20](#)" on page 1465 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1466
	Value <Val>	[1..1]	±		1466
	ValueType <ValTp>	[1..1]	±		1466
	SourceOfPrice <SrcOfPric>	[0..1]	±		1467
	QuotationDate <QtnDt>	[0..1]	±		1467

#### Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

#### 3.4.8.4.17.6 ForeignExchangeDetails <FXDtls>

*Presence:* [0..\*]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtls>** contains the following elements (see "[ForeignExchangeTerms34](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1192
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1192
	ExchangeRate <XchgRate>	[1..1]	Rate		1192
	QuotationDate <QtnDt>	[0..1]	DateTime		1193
	QuotingInstitution <QtgInstn>	[0..1]	±		1193

#### 3.4.8.4.17.7 DaysAccrued <DaysAcrd>

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "[Number](#)" on page 1927

#### 3.4.8.4.17.8 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [1..1]

*Definition:* Valuation amounts provided in the base currency of the account.

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1104 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1105
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1105
	BookValue <BookVal>	[0..1]	±		1105
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1105
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1106

#### 3.4.8.4.17.9 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1104 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1105
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1105
	BookValue <BookVal>	[0..1]	±		1105
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1105
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1106

#### 3.4.8.4.17.10 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in a currency other than the base currency of the account.

**AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>** contains the following elements (see "BalanceAmounts1" on page 1104 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1105
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1105
	BookValue <BookVal>	[0..1]	±		1105
	UnrealisedGainLoss <UrIsdGnLoss>	[0..1]	±		1105
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1106

#### 3.4.8.4.17.11 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown53](#)" on page 1475 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1475
	LotQuantity <LotQty>	[0..1]	±		1475
	LotDateTime <LotDtTm>	[0..1]	±		1476
	LotPrice <LotPric>	[0..1]	±		1476
	TypeOfPrice <TpOfPric>	[0..1]	±		1476
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1476
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1477
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1477

#### 3.4.8.4.17.12 ExposureType <XpsrTp>

*Presence:* [0..1]

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

**ExposureType <XpsrTp>** contains one of the following elements (see "[ExposureType16Choice](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1368
Or}	Proprietary <Prtry>	[1..1]	±		1369

#### 3.4.8.4.17.13 BalanceBreakdown <BalBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.

*Impacted by:* C8 "AvailableWithNoStatusRule", C29 "SubBalanceAdditionalDetailsRule"

**BalanceBreakdown <BalBrkdwn>** contains the following elements (see "[SubBalanceInformation14](#)" on page 1119 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1119
	Quantity <Qty>	[1..1]	±		1119
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1120
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C16, C30	1120

**Constraints**

- **AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**3.4.8.4.17.14 AdditionalBalanceBreakdown <AddtlBalBrkdwn>**

*Presence:* [0..\*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* C16 "EligibleForCollateralPurposesRule", C30 "SubBalanceAdditionalDetailsRule"

**AdditionalBalanceBreakdown <AddtlBalBrkdwn>** contains the following elements (see "AdditionalBalanceInformation14" on page 1121 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1121
	Quantity <Qty>	[1..1]	±		1121
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1122

**Constraints**

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**3.4.8.4.17.15 HoldingAdditionalDetails <HldgAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "Max350Text" on page 1929

**3.4.8.4.18 HoldingAdditionalDetails <HldgAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "Max350Text" on page 1929

#### 3.4.8.4.19 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C32 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### 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.

### 3.4.9 AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>

*Presence:* [0..1]

*Definition:* Total valuation amounts provided in the base currency of the account.

**AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>** contains the following **TotalValueInPageAndStatement2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalHoldingsValueOfPage</b> <TtlHldgsValOfPg>	[0..1]	±		134
	<b>TotalHoldingsValueOfStatement</b> <TtlHldgsValOfStmnt>	[1..1]	±		135
	<b>TotalBookValueOfStatement</b> <TtlBookValOfStmnt>	[0..1]	±		135

#### 3.4.9.1 TotalHoldingsValueOfPage <TtlHldgsValOfPg>

*Presence:* [0..1]

*Definition:* Total value of positions reported in this message.

**TotalHoldingsValueOfPage <TtlHldgsValOfPg>** contains the following elements (see "AmountAndDirection6" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

**3.4.9.2 TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>***Presence:* [1..1]*Definition:* Total value of positions reported in this statement (a statement may comprise one or more messages).**TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>** contains the following elements (see "AmountAndDirection6" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

**3.4.9.3 TotalBookValueOfStatement <TtlBookValOfStmt>***Presence:* [0..1]*Definition:* Total book value of positions reported in this statement (a statement may comprise one or more messages).**TotalBookValueOfStatement <TtlBookValOfStmt>** contains the following elements (see "AmountAndDirection6" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

**3.4.10 AlternateReportingCurrencyTotalAmounts <AltrnRptgCcyTtlAmts>***Presence:* [0..1]*Definition:* Total valuation amounts provided in a currency other than the base currency of the account.**AlternateReportingCurrencyTotalAmounts <AltrnRptgCcyTtlAmts>** contains the following **TotalValueInPageAndStatement2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TotalHoldingsValueOfPage</b> <TtlHldgsValOfPg>	[0..1]	±		135
	<b>TotalHoldingsValueOfStatement</b> <TtlHldgsValOfStmt>	[1..1]	±		136
	<b>TotalBookValueOfStatement</b> <TtlBookValOfStmt>	[0..1]	±		136

**3.4.10.1 TotalHoldingsValueOfPage <TtlHldgsValOfPg>***Presence:* [0..1]*Definition:* Total value of positions reported in this message.

**TotalHoldingsValueOfPage <TtlHldgsValOfPg>** contains the following elements (see "AmountAndDirection6" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

### 3.4.10.2 TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>

*Presence:* [1..1]

*Definition:* Total value of positions reported in this statement (a statement may comprise one or more messages).

**TotalHoldingsValueOfStatement <TtlHldgsValOfStmnt>** contains the following elements (see "AmountAndDirection6" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

### 3.4.10.3 TotalBookValueOfStatement <TtlBookValOfStmnt>

*Presence:* [0..1]

*Definition:* Total book value of positions reported in this statement (a statement may comprise one or more messages).

**TotalBookValueOfStatement <TtlBookValOfStmnt>** contains the following elements (see "AmountAndDirection6" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

## 4 **semt.013.001.04**

# **IntraPositionMovementInstructionV04**

### 4.1 **MessageDefinition Functionality**

#### Scope

An account owner sends a IntraPositionMovementInstruction to an account servicer to instruct the movement of securities within its holding from one sub-balance to another, for example, blocking of securities.

The account owner/servicer relationship may be:

- a global custodian which has an account with its local agent (sub-custodian), or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information.

using the relevant elements in the Business Application Header.

#### Outline

The IntraPositionMovementInstructionV04 MessageDefinition is composed of 11 MessageBuildingBlocks:

##### A. TransactionIdentification

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

##### B. CorporateActionEventIdentification

Identification assigned by the account servicer to unambiguously identify a corporate action event.

##### C. NumberCounts

Count of the number of transactions linked.

##### D. Linkages

Link to another transaction that must be processed after, before or at the same time.

**E. AccountOwner**

Party that legally owns the account.

**F. SafekeepingAccount**

Account to or from which a securities entry is made.

**G. SafekeepingPlace**

Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

**H. FinancialInstrumentIdentification**

Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

**I. FinancialInstrumentAttributes**

Elements characterising a financial instrument.

**J. IntraPositionDetails**

Intra-position movement transaction details.

**K. SupplementaryData**

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

## 4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntInstr>	[1..1]			
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		141
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]			141
	<b>Identification</b> <Id>	[1..1]	Text		142
	<b>NumberCounts</b> <NbCounts>	[0..1]	±	C8	142
	<b>Linkages</b> <Lnkgs>	[0..*]			142
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C18	143
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C16	143
	<b>Reference</b> <Ref>	[1..1]	±		143
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		144
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		144
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		144
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		145
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C10, C11, C12, C13, C14	145
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C2, C15	146
	<b>IntraPositionDetails</b> <IntraPosDtls>	[1..1]		C3, C5	150
	<b>Priority</b> <Prty>	[0..1]	±		150
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		151
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		151
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		151
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		151
	<b>BalanceTo</b> <BalTo>	[1..1]	±		152
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrcgAddtlDtls>	[0..1]	Text		152
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C17	152

## 4.3 Constraints

### C1 **ActiveOrHistoricCurrency**

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

### C2 **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C3 **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C4 **AnyBIC**

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

### C5 **BalanceFromToRule**

The SecuritiesBalanceType of BalanceFrom must be different from the SecuritiesBalanceType of BalanceTo.

### C6 **BlockTradeGuideline**

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000. The children must have an incremental CurrentInstructionNumber from 001 to 999.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### C7 **Country**

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

### C8 **CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

### C9 **CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

### C10 **DescriptionPresenceRule**

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

**C11 DescriptionUsageRule**

Description must be used alone as the last resort.

**C12 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C13 ISINPresenceRule**

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

**C14 OtherIdentificationPresenceRule**

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

**C15 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C16 ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

**C17 SupplementaryDataRule**

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

**C18 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## 4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 4.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 1929

### 4.4.2 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

**CorporateActionEventIdentification <CorpActnEvtId>** contains the following **Identification14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		142

#### 4.4.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of a document, message or transaction.

*Datatype:* "Max35Text" on page 1929

### 4.4.3 NumberCounts <NbCounts>

*Presence:* [0..1]

*Definition:* Count of the number of transactions linked.

*Impacted by:* C8 "CurrentInstructionNumberRule"

**NumberCounts <NbCounts>** contains one of the following elements (see "NumberCount1Choice" on page 1389 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1389
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1389
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1390
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1390

#### Constraints

- **CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

### 4.4.4 Linkages <Lnkgs>

*Presence:* [0..\*]

*Definition:* Link to another transaction that must be processed after, before or at the same time.

**Linkages <Lnkgs>** contains the following **Linkages36** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C18	143
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C16	143
	<b>Reference</b> <Ref>	[1..1]	±		143
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		144

#### 4.4.4.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* When the transaction is to be executed relative to a linked transaction.

*Impacted by:* [C18 "WithLinkageRule"](#)

**ProcessingPosition <PrcgPos>** contains one of the following elements (see ["ProcessingPosition7Choice"](#) on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1342
Or}	Proprietary <Prtry>	[1..1]	±		1342

##### Constraints

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

#### 4.4.4.2 MessageNumber <MsgNb>

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* [C16 "ShortLongNumberRule"](#)

**MessageNumber <MsgNb>** contains one of the following elements (see ["DocumentNumber5Choice"](#) on page 1136 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1136
Or	LongNumber <LngNb>	[1..1]	Text		1136
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1137

##### Constraints

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

#### 4.4.4.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following elements (see "References41Choice" on page 1211 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1211
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1212
Or	IntraBalanceMovementIdentification <IntraBalMvmntld>	[1..1]	Text		1212
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1212
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>	[1..1]	Text		1212
Or	PoolIdentification <Poolld>	[1..1]	Text		1212
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1212

#### 4.4.4.4 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party that generates the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification92Choice" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	1451
Or}	ProprietaryIdentification <Prtryld>	[1..1]	±		1451

#### 4.4.5 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains one of the following elements (see "PartyIdentification92Choice" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	1451
Or}	ProprietaryIdentification <Prtryld>	[1..1]	±		1451

#### 4.4.6 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount24](#)" on page 1043 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1043
	Type <Tp>	[0..1]	±		1044
	Name <Nm>	[0..1]	Text		1044

#### 4.4.7 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "[SafekeepingPlaceFormat10Choice](#)" on page 1497 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1497
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1497
	Identification <Id>	[0..1]	Text		1498
Or	Country <Ctry>	[1..1]	CodeSet	C7	1498
Or	TypeAndIdentification <TpAndId>	[1..1]			1498
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1498
	Identification <Id>	[1..1]	IdentifierSet	C4	1499
Or}	Proprietary <Prtry>	[1..1]	±		1499

#### 4.4.8 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* [C10 "DescriptionPresenceRule"](#), [C11 "DescriptionUsageRule"](#), [C12 "ISINGuideline"](#), [C13 "ISINPresenceRule"](#), [C14 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrlId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

#### Constraints

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

## 4.4.9 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C2 "AdditionalDetailsRule", C15 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes63" on page 1169 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1172
	DayCountBasis <DayCntBsis>	[0..1]	±		1172
	RegistrationForm <RegnForm>	[0..1]			1172
{Or	Code <Cd>	[1..1]	CodeSet		1172
Or}	Proprietary <Prtry>	[1..1]	±		1173
	PaymentFrequency <PmtFrqcy>	[0..1]			1173
{Or	Code <Cd>	[1..1]	CodeSet		1173
Or}	Proprietary <Prtry>	[1..1]	±		1173
	PaymentStatus <PmtSts>	[0..1]			1174
{Or	Code <Cd>	[1..1]	CodeSet		1174
Or}	Proprietary <Prtry>	[1..1]	±		1174
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1174
{Or	Code <Cd>	[1..1]	CodeSet		1175
Or}	Proprietary <Prtry>	[1..1]	±		1175
	ClassificationType <ClssfctnTp>	[0..1]	±		1175
	OptionStyle <OptnStyle>	[0..1]	±		1176
	OptionType <OptnTp>	[0..1]			1176
{Or	Code <Cd>	[1..1]	CodeSet		1176
Or}	Proprietary <Prtry>	[1..1]	±		1176
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1177
	CouponDate <CpnDt>	[0..1]	Date		1177
	ExpiryDate <XpryDt>	[0..1]	Date		1177
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1177
	MaturityDate <MtrtyDt>	[0..1]	Date		1177
	IssueDate <IssdDt>	[0..1]	Date		1178
	NextCallableDate <NxtClblDt>	[0..1]	Date		1178
	PutableDate <PutblDt>	[0..1]	Date		1178
	DatedDate <DtdDt>	[0..1]	Date		1178
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1178
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1178

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1178
	NextFactor <NxtFctr>	[0..1]	Rate		1178
	InterestRate <IntrstRate>	[0..1]	Rate		1179
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1179
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1179
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1179
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1179
{Or	Short <Shrt>	[1..1]	Text		1179
Or}	Long <Lng>	[1..1]	±		1179
	PoolNumber <PoolNb>	[0..1]	±		1180
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1180
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1180
	CallableIndicator <ClblInd>	[0..1]	Indicator		1180
	PutableIndicator <PutblInd>	[0..1]	Indicator		1181
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1181
	ExercisePrice <ExrcPric>	[0..1]	±		1181
	SubscriptionPrice <SbcptPric>	[0..1]	±		1181
	ConversionPrice <ConvsPric>	[0..1]	±		1182
	StrikePrice <StrkPric>	[0..1]	±		1182
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1182
	ContractSize <CtrctSz>	[0..1]	±		1182
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1183
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1184

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

## 4.4.10 IntraPositionDetails <IntraPosDtIs>

*Presence:* [1..1]

*Definition:* Intra-position movement transaction details.

*Impacted by:* C3 "AdditionalDetailsRule", C5 "BalanceFromToRule"

**IntraPositionDetails <IntraPosDtIs>** contains the following **IntraPositionDetails33** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Priority</b> <Prty>	[0..1]	±		150
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		151
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		151
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		151
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		151
	<b>BalanceTo</b> <BalTo>	[1..1]	±		152
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrdgAddtlDtIs>	[0..1]	Text		152

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **BalanceFromToRule**

The SecuritiesBalanceType of BalanceFrom must be different from the SecuritiesBalanceType of BalanceTo.

On Condition

/BalanceFrom/Type/Code is present

And /BalanceTo/Type/Code is present

Following Must be True

/BalanceFrom/Type/Code Must be different from /BalanceTo/Type/Code

### 4.4.10.1 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see ["PriorityNumeric4Choice"](#) on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1371
Or}	Proprietary <Prtry>	[1..1]	±		1371

#### 4.4.10.2 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see ["FinancialInstrumentQuantity1Choice"](#) on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

#### 4.4.10.3 SecuritiesSubBalanceIdentification <SctiesSubBalId>

*Presence:* [0..1]

*Definition:* Number identifying a Securities Sub balance Type (e.g. restriction identification etc...).

**SecuritiesSubBalanceIdentification <SctiesSubBalId>** contains the following elements (see ["GenericIdentification37"](#) on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1219
	Issuer <Issr>	[0..1]	Text		1219

#### 4.4.10.4 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be moved.

**SettlementDate <SttlmDt>** contains one of the following elements (see ["DateAndDateTimeChoice"](#) on page 1124 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1124
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 4.4.10.5 BalanceFrom <BalFr>

*Presence:* [1..1]

*Definition:* Balance from which the securities are moving.

**BalanceFrom <BalFr>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 1111 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1111
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1112

#### 4.4.10.6 BalanceTo <BalTo>

*Presence:* [1..1]

*Definition:* Balance to which the securities are moving.

**BalanceTo <BalTo>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 1111 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1111
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1112

#### 4.4.10.7 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 1929

### 4.4.11 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C17 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### 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      **semt.014.001.06**

## **IntraPositionMovementStatusAdviceV06**

### 5.1      **MessageDefinition Functionality**

#### Scope

An account servicer sends a IntraPositionMovementStatusAdvice to an account owner to advise the status of an intra-position movement instruction previously sent by the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The IntraPositionMovementStatusAdviceV06 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of a transaction as per the account owner (or the instructing party managing the account).

B. ProcessingStatus

Provides details on the processing status of the transaction.

C. SettlementStatus

Provides the status of settlement of a transaction.

D. TransactionDetails

Identifies the details of the transaction.

E. SupplementaryData

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

## 5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntStsAdv>	[1..1]			
	<b>TransactionIdentification</b> <TxId>	[1..1]		C7	155
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		156
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		156
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		156
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		156
	<b>ProcessingStatus</b> <PrctgSts>	[0..1]			156
{Or	<b>Rejected</b> <Rjctd>	[1..1]	±		157
Or	<b>Repair</b> <Rpr>	[1..1]	±		157
Or	<b>Cancelled</b> <Canc>	[1..1]	±		157
Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		158
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		158
	<b>SettlementStatus</b> <SttlmSts>	[0..1]	±	C9	158
	<b>TransactionDetails</b> <TxDtls>	[0..1]			159
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		159
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		160
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		160
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C3, C4, C5, C6, C8	160
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		161
	<b>LotNumber</b> <LotNb>	[0..1]	±		161
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		162
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		162
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		162
	<b>BalanceTo</b> <BalTo>	[0..1]	±		162
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C10	163

## 5.3 Constraints

### C1 AdditionalReasonInformationRule

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### C2 AnyBIC

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

### C3 DescriptionPresenceRule

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

### C4 DescriptionUsageRule

Description must be used alone as the last resort.

### C5 ISINGuideline

When an ISIN code exists, it is strongly recommended that the ISIN be used.

### C6 ISINPresenceRule

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

### C7 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

### C8 OtherIdentificationPresenceRule

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

### C9 PendingToFailingRule

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

### C10 SupplementaryDataRule

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

## 5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 5.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a transaction as per the account owner (or the instructing party managing the account).

Impacted by: C7 "NoAccountOwnerTransactionIdentificationRule"

**TransactionIdentification <TxId>** contains the following **TransactionIdentifications29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		156
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		156
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		156
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		156

#### Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

#### 5.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

#### 5.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

#### 5.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

#### 5.4.1.4 ProcessorTransactionIdentification <PrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 1929

### 5.4.2 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Provides details on the processing status of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following **IntraPositionProcessingStatus7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Rejected</b> <Rjctd>	[1..1]	±		157
Or	<b>Repair</b> <Rpr>	[1..1]	±		157
Or	<b>Cancelled</b> <Canc>	[1..1]	±		157
Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		158
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		158

#### 5.4.2.1 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Instruction/Request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "[RejectionOrRepairStatus29Choice](#)" on page 1630 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1630
Or}	Reason <Rsn>	[1..*]	±		1630

#### 5.4.2.2 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction/Request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "[RejectionOrRepairStatus29Choice](#)" on page 1630 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1630
Or}	Reason <Rsn>	[1..*]	±		1630

#### 5.4.2.3 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction has been cancelled.

**Cancelled <Canc>** contains one of the following elements (see "[CancellationStatus24Choice](#)" on page 1628 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1628
Or}	Reason <Rsn>	[1..*]			1628
	Code <Cd>	[1..1]			1629
{Or	Code <Cd>	[1..1]	CodeSet		1629
Or}	Proprietary <Prtry>	[1..1]	±		1630
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1630

#### 5.4.2.4 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus21Choice](#)" on page 1780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1780
Or}	Reason <Rsn>	[1..*]	±		1780

#### 5.4.2.5 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies a choice of status for the processing of an intra-position movement.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

### 5.4.3 SettlementStatus <SttlmSts>

*Presence:* [0..1]

*Definition:* Provides the status of settlement of a transaction.

*Impacted by:* [C9 "PendingToFailingRule"](#)

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus16Choice" on page 1763 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1764
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1764
Or}	Reason <Rsn>	[1..*]	±		1764
Or	Failing <Fng>	[1..1]			1764
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1765
Or}	Reason <Rsn>	[1..*]	±		1765
Or}	Proprietary <Prtry>	[1..1]	±		1765

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

## 5.4.4 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

**TransactionDetails <TxDtls>** contains the following **IntraPositionDetails49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		159
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		160
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		160
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C3, C4, C5, C6, C8	160
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		161
	<b>LotNumber</b> <LotNb>	[0..1]	±		161
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		162
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		162
	<b>BalanceFrom</b> <BalFr>	[0..1]	±		162
	<b>BalanceTo</b> <BalTo>	[0..1]	±		162

### 5.4.4.1 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 1929

#### 5.4.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains one of the following elements (see "[PartyIdentification127Choice](#)" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1443
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1444

#### 5.4.4.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

#### 5.4.4.4 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C3 "DescriptionPresenceRule", C4 "DescriptionUsageRule", C5 "ISINGuideline", C6 "ISINPresenceRule", C8 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "[SecurityIdentification19](#)" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

**Constraints**

- **DescriptionPresenceRule**

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

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
Or    /Description Must be present
```

**5.4.4.5 SettlementQuantity <SttlmQty>**

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtdVal>	[1..1]	Amount		1190

**5.4.4.6 LotNumber <LotNb>**

*Presence:* [0..1]

*Definition:* Number identifying a lot constituting the financial instrument.

**LotNumber <LotNb>** contains the following elements (see "[GenericIdentification37](#)" on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1219
	Issuer <Issr>	[0..1]	Text		1219

#### 5.4.4.7 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be moved.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 5.4.4.8 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is acknowledged.

*Datatype:* "[ISODatetime](#)" on page 1923

#### 5.4.4.9 BalanceFrom <BalFr>

*Presence:* [0..1]

*Definition:* Balance from which the securities are moving.

**BalanceFrom <BalFr>** contains one of the following elements (see "[SecuritiesBalanceType7Choice](#)" on page 1116 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1116
Or}	Proprietary <Prtry>	[1..1]	±		1117

#### 5.4.4.10 BalanceTo <BalTo>

*Presence:* [0..1]

*Definition:* Balance to which the securities are moving.

**BalanceTo <BalTo>** contains one of the following elements (see "[SecuritiesBalanceType7Choice](#)" on page 1116 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1116
Or}	Proprietary <Prtry>	[1..1]	±		1117

## 5.4.5 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C10 "[SupplementaryDataRule](#)"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

### 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 **semt.015.001.08**

# **IntraPositionMovementConfirmationV08**

### 6.1 **MessageDefinition Functionality**

#### Scope

The IntraPositionMovementConfirmation is sent by an account servicer to an account owner to confirm the movement of securities within its holding from one sub-balance to another, for example, blocking of securities.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of its participant
- an agent (sub-custodian) acting on behalf of its global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

#### Outline

The IntraPositionMovementConfirmationV08 MessageDefinition is composed of 8 MessageBuildingBlocks:

A. AdditionalParameters

Additional parameters for the transaction.

B. AccountOwner

Party that legally owns the account.

C. SafekeepingAccount

Account to or from which a securities entry is made.

D. SafekeepingPlace

Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

E. FinancialInstrumentIdentification

Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

F. FinancialInstrumentAttributes

Elements characterising a financial instrument.

G. IntraPositionDetails

Intra-position movement transaction details.

H. SupplementaryData

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

## 6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntConf>	[1..1]			
	<b>AdditionalParameters</b> <AddtlParams>	[0..1]			168
	<b>PartialSettlement</b> <PrtlSttlm>	[0..1]	CodeSet		169
	<b>PreviousPartialConfirmationIdentification</b> <PrvsPrtlConflId>	[0..1]	Text		169
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		169
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		169
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		170
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		170
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		170
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		170
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		170
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		170
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		171
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C10, C11, C13, C14, C15	171
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C3, C16	172
	<b>IntraPositionDetails</b> <IntraPosDtls>	[1..1]		C4, C6	176
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		177
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		177
	<b>CollateralMonitorAmount</b> <CollMntrAmt>	[0..1]	±		177
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		177
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		178
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		178
	<b>AvailableDate</b> <AvlblDt>	[0..1]	±		178
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C12	179
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		179
	<b>BalanceTo</b> <BalTo>	[1..1]	±		179
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrccgAddtlDtls>	[0..1]	Text		180

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C17	180

## 6.3 Constraints

### C1 ActiveCurrency

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

### 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 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C4 AdditionalDetailsRule

Unless bilaterally agreed between the sender and receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C5 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.

### C6 BalanceFromToRule

The BalanceFrom/Type must be different from the BalanceTo/Type.

### C7 Country

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

### C8 CurrencyAmount

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

Note: The decimal separator is a dot.

### C9 CurrencyAmount

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

Note: The decimal separator is a dot.

**C10 DescriptionPresenceRule**

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

**C11 DescriptionUsageRule**

Description must be used alone as the last resort.

**C12 EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**C13 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C14 ISINPresenceRule**

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

**C15 OtherIdentificationPresenceRule**

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

**C16 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C17 SupplementaryDataRule**

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

## 6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 6.4.1 AdditionalParameters <AddtlParams>

*Presence:* [0..1]

*Definition:* Additional parameters for the transaction.

**AdditionalParameters <AddtlParams>** contains the following **AdditionalParameters21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartialSettlement</b> <PrtlSttlm>	[0..1]	CodeSet		169
	<b>PreviousPartialConfirmationIdentification</b> <PrvsPrtlConflId>	[0..1]	Text		169
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		169
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		169
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		170
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		170
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		170
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		170

#### 6.4.1.1 PartialSettlement <PrtlSttlm>

*Presence:* [0..1]

*Definition:* Specifies partial settlement information.

*Datatype:* "PartialSettlement2Code" on page 1837

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

#### 6.4.1.2 PreviousPartialConfirmationIdentification <PrvsPrtlConflId>

*Presence:* [0..1]

*Definition:* Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

*Datatype:* "Max35Text" on page 1929

#### 6.4.1.3 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

#### 6.4.1.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

#### 6.4.1.5 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 1929

#### 6.4.1.6 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 1929

#### 6.4.1.7 MarketInfrastructureTransactionIdentification <MktlnfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

#### 6.4.1.8 ProcessorTransactionIdentification <PrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 1929

### 6.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1443
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1444

### 6.4.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

## 6.4.4 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "[SafekeepingPlaceFormat29Choice](#)" on page 1338 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1338
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1339
	Identification <Id>	[0..1]	Text		1339
Or	Country <Ctry>	[1..1]	CodeSet	C7	1339
Or	TypeAndIdentification <TpAndId>	[1..1]			1339
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1340
	Identification <Id>	[1..1]	IdentifierSet	C7	1340
Or}	Proprietary <Prtry>	[1..1]	±		1340

## 6.4.5 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* [C10 "DescriptionPresenceRule"](#), [C11 "DescriptionUsageRule"](#), [C13 "ISINGuideline"](#), [C14 "ISINPresenceRule"](#), [C15 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrlId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

#### Constraints

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

## 6.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C3 "AdditionalDetailsRule", C16 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes92" on page 1139 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1142
	DayCountBasis <DayCntBsis>	[0..1]	±		1142
	RegistrationForm <RegnForm>	[0..1]			1142
{Or	Code <Cd>	[1..1]	CodeSet		1142
Or}	Proprietary <Prtry>	[1..1]	±		1143
	PaymentFrequency <PmtFrqcy>	[0..1]			1143
{Or	Code <Cd>	[1..1]	CodeSet		1143
Or}	Proprietary <Prtry>	[1..1]	±		1143
	PaymentStatus <PmtSts>	[0..1]			1144
{Or	Code <Cd>	[1..1]	CodeSet		1144
Or}	Proprietary <Prtry>	[1..1]	±		1144
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1144
{Or	Code <Cd>	[1..1]	CodeSet		1145
Or}	Proprietary <Prtry>	[1..1]	±		1145
	ClassificationType <ClssfctnTp>	[0..1]	±		1145
	OptionStyle <OptnStyle>	[0..1]	±		1146
	OptionType <OptnTp>	[0..1]			1146
{Or	Code <Cd>	[1..1]	CodeSet		1146
Or}	Proprietary <Prtry>	[1..1]	±		1146
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1147
	CouponDate <CpnDt>	[0..1]	Date		1147
	ExpiryDate <XpryDt>	[0..1]	Date		1147
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1147
	MaturityDate <MtrtyDt>	[0..1]	Date		1147
	IssueDate <IssdDt>	[0..1]	Date		1148
	NextCallableDate <NxtClblDt>	[0..1]	Date		1148
	PutableDate <PutblDt>	[0..1]	Date		1148
	DatedDate <DtdDt>	[0..1]	Date		1148
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1148
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1148

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1148
	NextFactor <NxtFctr>	[0..1]	Rate		1148
	InterestRate <IntrstRate>	[0..1]	Rate		1149
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1149
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1149
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1149
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1149
{Or	Short <Shrt>	[1..1]	Text		1149
Or}	Long <Lng>	[1..1]	±		1149
	PoolNumber <PoolNb>	[0..1]	±		1150
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1150
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1150
	CallableIndicator <ClblInd>	[0..1]	Indicator		1150
	PutableIndicator <PutblInd>	[0..1]	Indicator		1151
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1151
	ExercisePrice <ExrcPric>	[0..1]	±		1151
	SubscriptionPrice <SbcptPric>	[0..1]	±		1151
	ConversionPrice <ConvsPric>	[0..1]	±		1152
	StrikePrice <StrkPric>	[0..1]	±		1152
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1152
	ContractSize <CtrctSz>	[0..1]	±		1152
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1153
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1154

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

## 6.4.7 IntraPositionDetails <IntraPosDtIs>

*Presence:* [1..1]

*Definition:* Intra-position movement transaction details.

*Impacted by:* C4 "AdditionalDetailsRule", C6 "BalanceFromToRule"

**IntraPositionDetails <IntraPosDtIs>** contains the following **IntraPositionDetails52** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		177
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		177
	<b>CollateralMonitorAmount</b> <CollMntrAmt>	[0..1]	±		177
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		177
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		178
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		178
	<b>AvailableDate</b> <AvlblDt>	[0..1]	±		178
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C12	179
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		179
	<b>BalanceTo</b> <BalTo>	[1..1]	±		179
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrpgAddtlDtIs>	[0..1]	Text		180

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **BalanceFromToRule**

The BalanceFrom/Type must be different from the BalanceTo/Type.

On Condition

/BalanceFrom/Type/Code is present

And /BalanceTo/Type/Code is present

Following Must be True

/BalanceFrom/Type/Code Must be different from /BalanceTo/Type/Code

**6.4.7.1 SettledQuantity <SttldQty>***Presence:* [1..1]*Definition:* Quantity of financial instrument effectively settled.**SettledQuantity <SttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

**6.4.7.2 SecuritiesSubBalanceIdentification <SctiesSubBalld>***Presence:* [0..1]*Definition:* Number identifying a Securities Sub balance Type for example restriction identification.**SecuritiesSubBalanceIdentification <SctiesSubBalld>** contains the following elements (see "GenericIdentification37" on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1219
	Issuer <Issr>	[0..1]	Text		1219

**6.4.7.3 CollateralMonitorAmount <CollMntrAmt>***Presence:* [0..1]*Definition:* Value of the collateral available for the delivery settlement process at the account level.**CollateralMonitorAmount <CollMntrAmt>** contains the following elements (see "AmountAndDirection44" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

**6.4.7.4 PreviouslySettledQuantity <PrevsllySttldQty>***Presence:* [0..1]*Definition:* Quantity of financial instrument previously settled.

**PreviouslySettledQuantity <PrevsllySttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

#### 6.4.7.5 RemainingToBeSettledQuantity <RmngToBeSttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument remaining to be settled.

**RemainingToBeSettledQuantity <RmngToBeSttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

#### 6.4.7.6 SettlementDate <SttldDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities were moved.

**SettlementDate <SttldDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 6.4.7.7 AvailableDate <AvlblDt>

*Presence:* [0..1]

*Definition:* Date/time securities become available for sale (if securities become unavailable, this specifies the date/time at which they will become available again).

**AvailableDate <AvlblDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 6.4.7.8 CorporateActionEventType <CorpActnEvtTp>

*Presence:* [0..1]

*Definition:* Specifies the type of corporate event.

*Impacted by:* C12 "EventTypeRule"

**CorporateActionEventType <CorpActnEvtTp>** contains one of the following elements (see "CorporateActionEventType88Choice" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1229
Or}	Proprietary <Prtry>	[1..1]	±		1235

##### Constraints

- **EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

#### 6.4.7.9 BalanceFrom <BalFr>

*Presence:* [1..1]

*Definition:* Balance from which the securities are moving.

**BalanceFrom <BalFr>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 1111 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1111
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1112

#### 6.4.7.10 BalanceTo <BalTo>

*Presence:* [1..1]

*Definition:* Balance to which the securities are moving.

**BalanceTo <BalTo>** contains the following elements (see "[SecuritiesSubBalanceTypeAndQuantityBreakdown3](#)" on page 1111 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1111
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1112

#### 6.4.7.11 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "[Max350Text](#)" on page 1929

### 6.4.8 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C17 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### 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      **semt.016.001.08**

## **IntraPositionMovementPostingReportV08**

### 7.1      **MessageDefinition Functionality**

#### Scope

The IntraPositionMovementPostingReport is sent by an account servicer to an account owner to provide the details of increases and decreases in securities with a given status within a holding, that is, intra-position transfers, which occurred during a specified period, for all or selected securities in a specified safekeeping account which the account servicer holds for the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of its participant
- an agent (sub-custodian) acting on behalf of its global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

#### Usage

:

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

#### Outline

The IntraPositionMovementPostingReportV08 MessageDefinition is composed of 5 MessageBuildingBlocks:

##### A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

##### B. StatementGeneralDetails

General information related to the report.

##### C. AccountOwner

Party that legally owns the account.

D. SafekeepingAccount

Account to or from which a securities entry is made.

E. FinancialInstrument

Reporting per financial instrument.

## 7.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntraPosMvmntPstngRpt>	[1..1]			
	Pagination <Pgntn>	[1..1]	±		186
	StatementGeneralDetails <StmntGnlDtls>	[1..1]		C17	186
	ReportNumber <RptNb>	[0..1]	±		187
	QueryReference <QryRef>	[0..1]	Text		187
	StatementIdentification <StmntId>	[0..1]	Text		187
	StatementPeriod <StmntPrd>	[1..1]	±		187
	Frequency <Frqcy>	[0..1]	±		187
	UpdateType <UpdTp>	[0..1]	±		188
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		188
	AccountOwner <AcctOwnr>	[0..1]	±		188
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		188
	FinancialInstrument <FinInstrm>	[0..*]			189
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C10, C11, C13, C14, C15	190
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C3, C16	191
	SubBalance <SubBal>	[1..*]		C6	195
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		196
	BalanceFrom <BalFr>	[1..1]	±		196
	IntraPositionMovement <IntraPosMvmnt>	[1..*]		C4	196
	Identification <Id>	[0..1]	±		197
	SettledQuantity <SttldQty>	[1..1]	±		198
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		198
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		198
	SecuritiesSubBalanceIdentification <ScitiesSubBalId>	[0..1]	±		198
	BalanceTo <BalTo>	[1..1]	±		199
	SettlementDate <SttlmDt>	[1..1]	±		199
	AvailableDate <AvlblDt>	[0..1]	±		199
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		199

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C12	200
	<b>CollateralMonitorAmount</b> <CollMntrAmt>	[0..1]	±		200
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrcgAddtlDtls>	[0..1]	Text		200
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C18	201

## 7.3 Constraints

### C1 ActiveCurrency

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

### C2 ActiveOrHistoricCurrency

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

### C3 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C4 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C5 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.

### C6 BalanceFromToRule2

BalanceFrom/Code must be different from the IntraPositionMovement/BalanceTo/Code.

### C7 Country

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

### C8 CurrencyAmount

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

Note: The decimal separator is a dot.

**C9 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C10 DescriptionPresenceRule**

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

**C11 DescriptionUsageRule**

Description must be used alone as the last resort.

**C12 EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**C13 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C14 ISINPresenceRule**

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

**C15 OtherIdentificationPresenceRule**

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

**C16 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C17 ReportNumberRule**

If ReportNumber/Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

**C18 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 Pagination <Pgntn>

*Presence:* [1..1]

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

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1341
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1341

### 7.4.2 StatementGeneralDetails <StmtGnlDtls>

*Presence:* [1..1]

*Definition:* General information related to the report.

*Impacted by:* C17 "ReportNumberRule"

**StatementGeneralDetails <StmtGnlDtls>** contains the following **Statement80** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		187
	QueryReference <QryRef>	[0..1]	Text		187
	StatementIdentification <Stmtd>	[0..1]	Text		187
	StatementPeriod <Stmtd>	[1..1]	±		187
	Frequency <Frqcy>	[0..1]	±		187
	UpdateType <UpdTp>	[0..1]	±		188
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		188

**Constraints**

- ReportNumberRule**

If ReportNumber/Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

#### 7.4.2.1 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see "[Number3Choice](#)" on page 1390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1390
Or}	Long <Lng>	[1..1]	Text		1391

#### 7.4.2.2 QueryReference <QryRef>

*Presence:* [0..1]

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

*Datatype:* "[Max35Text](#)" on page 1929

#### 7.4.2.3 StatementIdentification <Stmtd>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* "[Max35Text](#)" on page 1929

#### 7.4.2.4 StatementPeriod <Stmtd>

*Presence:* [1..1]

*Definition:* Period for the statement.

**StatementPeriod <Stmtd>** contains one of the following elements (see "[Period7Choice](#)" on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateToDateTime <FrDtTmToDtTm>	[1..1]	±		1124
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1124

#### 7.4.2.5 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "Frequency25Choice" on page 1194 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1194
Or}	Proprietary <Prtry>	[1..1]	±		1195

#### 7.4.2.6 UpdateType <UpdTp>

*Presence:* [0..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType15Choice" on page 1379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1379
Or}	Proprietary <Prtry>	[1..1]	±		1379

#### 7.4.2.7 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

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

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 7.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1443
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1444

### 7.4.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

## 7.4.5 FinancialInstrument <FinInstrm>

*Presence:* [0..\*]

*Definition:* Reporting per financial instrument.

**FinancialInstrument <FinInstrm>** contains the following **FinancialInstrumentDetails34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C10, C11, C13, C14, C15	190
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C3, C16	191
	<b>SubBalance</b> <SubBal>	[1..*]		C6	195
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		196
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		196
	<b>IntraPositionMovement</b> <IntraPosMvmnt>	[1..*]		C4	196
	<b>Identification</b> <Id>	[0..1]	±		197
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		198
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		198
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		198
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		198
	<b>BalanceTo</b> <BalTo>	[1..1]	±		199
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		199
	<b>AvailableDate</b> <AvlblDt>	[0..1]	±		199
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		199
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C12	200
	<b>CollateralMonitorAmount</b> <CollMntrAmt>	[0..1]	±		200
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrpgAddtlDtls>	[0..1]	Text		200
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C18	201

#### 7.4.5.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C10 "DescriptionPresenceRule", C11 "DescriptionUsageRule", C13 "ISINGuideline", C14 "ISINPresenceRule", C15 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <Othrid>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

### Constraints

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

### 7.4.5.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C3 "AdditionalDetailsRule", C16 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes92" on page 1139 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1142
	DayCountBasis <DayCntBsis>	[0..1]	±		1142
	RegistrationForm <RegnForm>	[0..1]			1142
{Or	Code <Cd>	[1..1]	CodeSet		1142
Or}	Proprietary <Prtry>	[1..1]	±		1143
	PaymentFrequency <PmtFrqcy>	[0..1]			1143
{Or	Code <Cd>	[1..1]	CodeSet		1143
Or}	Proprietary <Prtry>	[1..1]	±		1143
	PaymentStatus <PmtSts>	[0..1]			1144
{Or	Code <Cd>	[1..1]	CodeSet		1144
Or}	Proprietary <Prtry>	[1..1]	±		1144
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1144
{Or	Code <Cd>	[1..1]	CodeSet		1145
Or}	Proprietary <Prtry>	[1..1]	±		1145
	ClassificationType <ClssfctnTp>	[0..1]	±		1145
	OptionStyle <OptnStyle>	[0..1]	±		1146
	OptionType <OptnTp>	[0..1]			1146
{Or	Code <Cd>	[1..1]	CodeSet		1146
Or}	Proprietary <Prtry>	[1..1]	±		1146
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1147
	CouponDate <CpnDt>	[0..1]	Date		1147
	ExpiryDate <XpryDt>	[0..1]	Date		1147
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1147
	MaturityDate <MtrtyDt>	[0..1]	Date		1147
	IssueDate <IssdDt>	[0..1]	Date		1148
	NextCallableDate <NxtClblDt>	[0..1]	Date		1148
	PutableDate <PutblDt>	[0..1]	Date		1148
	DatedDate <DtdDt>	[0..1]	Date		1148
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1148
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1148

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1148
	NextFactor <NxtFctr>	[0..1]	Rate		1148
	InterestRate <IntrstRate>	[0..1]	Rate		1149
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1149
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1149
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1149
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1149
{Or	Short <Shrt>	[1..1]	Text		1149
Or}	Long <Lng>	[1..1]	±		1149
	PoolNumber <PoolNb>	[0..1]	±		1150
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1150
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1150
	CallableIndicator <ClblInd>	[0..1]	Indicator		1150
	PutableIndicator <PutblInd>	[0..1]	Indicator		1151
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1151
	ExercisePrice <ExrcPric>	[0..1]	±		1151
	SubscriptionPrice <SbcptPric>	[0..1]	±		1151
	ConversionPrice <ConvsPric>	[0..1]	±		1152
	StrikePrice <StrkPric>	[0..1]	±		1152
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1152
	ContractSize <CtrctSz>	[0..1]	±		1152
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1153
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1154

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**7.4.5.3 SubBalance <SubBal>**

*Presence:* [1..\*]

*Definition:* Identification of the sub-balance.

*Impacted by:* C6 "BalanceFromToRule2"

**SubBalance <SubBal>** contains the following **IntraPositionDetails51** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		196
	<b>BalanceFrom</b> <BalFr>	[1..1]	±		196
	<b>IntraPositionMovement</b> <IntraPosMvmnt>	[1..*]		C4	196
	<b>Identification</b> <Id>	[0..1]	±		197
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		198
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		198
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		198
	<b>SecuritiesSubBalanceIdentification</b> <SctiesSubBalId>	[0..1]	±		198
	<b>BalanceTo</b> <BalTo>	[1..1]	±		199
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		199
	<b>AvailableDate</b> <AvlblDt>	[0..1]	±		199
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		199
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C12	200
	<b>CollateralMonitorAmount</b> <CollMntrAmt>	[0..1]	±		200
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrccgAddtlDtls>	[0..1]	Text		200
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C18	201

**Constraints**

- **BalanceFromToRule2**

BalanceFrom/Code must be different from the IntraPositionMovement/BalanceTo/Code.

On Condition  
 /IntraPositionMovement[\*]/BalanceTo/Code is present  
 And /BalanceFrom/Code is present  
 Following Must be True  
 /IntraPositionMovement[\*]/BalanceTo/Code Must be different from /BalanceFrom/  
 Code

#### 7.4.5.3.1 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 1338 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1338
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1339
	Identification <Id>	[0..1]	Text		1339
Or	Country <Ctry>	[1..1]	CodeSet	C7	1339
Or	TypeAndIdentification <TpAndId>	[1..1]			1339
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1340
	Identification <Id>	[1..1]	IdentifierSet	C7	1340
Or}	Proprietary <Prtry>	[1..1]	±		1340

#### 7.4.5.3.2 BalanceFrom <BalFr>

*Presence:* [1..1]

*Definition:* Balance from which the securities were moved.

**BalanceFrom <BalFr>** contains one of the following elements (see "SecuritiesBalanceType6Choice" on page 1113 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1114
Or}	Proprietary <Prtry>	[1..1]	±		1115

#### 7.4.5.3.3 IntraPositionMovement <IntraPosMvmnt>

*Presence:* [1..\*]

*Definition:* Intra-position movement(s) having been performed.

*Impacted by:* C4 "AdditionalDetailsRule"

**IntraPositionMovement <IntraPosMvmnt>** contains the following **IntraPositionMovementDetails17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[0..1]	±		197
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		198
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		198
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		198
	<b>SecuritiesSubBalanceIdentification</b> <SciesSubBalld>	[0..1]	±		198
	<b>BalanceTo</b> <BalTo>	[1..1]	±		199
	<b>SettlementDate</b> <SttldDt>	[1..1]	±		199
	<b>AvailableDate</b> <AvlblDt>	[0..1]	±		199
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		199
	<b>CorporateActionEventType</b> <CorpActnEvtTp>	[0..1]	±	C12	200
	<b>CollateralMonitorAmount</b> <CollMntrAmt>	[0..1]	±		200
	<b>InstructionProcessingAdditionalDetails</b> <InstrPrpgAddtlDtls>	[0..1]	Text		200
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C18	201

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

#### 7.4.5.3.3.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Identifications (account owner and/or account servicer) of the intra-position movement.

**Identification <Id>** contains one of the following elements (see "[References42Choice](#)" on page 1213 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxld>	[1..1]	Text		1214
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxld>	[1..1]	Text		1214
Or	<b>PoolIdentification</b> <Poolld>	[1..1]	Text		1214
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktlnfrstrctrTxld>	[1..1]	Text		1214
Or}	<b>ProcessorTransactionIdentification</b> <PrctrTxld>	[1..1]	Text		1214

**7.4.5.3.3.2 SettledQuantity <SttldQty>***Presence:* [1..1]*Definition:* Quantity of financial instrument effectively settled.**SettledQuantity <SttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

**7.4.5.3.3.3 PreviouslySettledQuantity <PrevslySttldQty>***Presence:* [0..1]*Definition:* Quantity of financial instrument previously settled.**PreviouslySettledQuantity <PrevslySttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

**7.4.5.3.3.4 RemainingToBeSettledQuantity <RmngToBeSttldQty>***Presence:* [0..1]*Definition:* Quantity of financial instrument remaining to be settled.**RemainingToBeSettledQuantity <RmngToBeSttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

**7.4.5.3.3.5 SecuritiesSubBalanceIdentification <SctiesSubBalld>***Presence:* [0..1]*Definition:* Number identifying a securities sub-balance type for example restriction identification.

**SecuritiesSubBalanceIdentification <SctiesSubBalId>** contains the following elements (see "GenericIdentification37" on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1219
	Issuer <Issr>	[0..1]	Text		1219

#### 7.4.5.3.3.6 BalanceTo <BalTo>

*Presence:* [1..1]

*Definition:* Balance to which the securities were moved.

**BalanceTo <BalTo>** contains one of the following elements (see "SecuritiesBalanceType6Choice" on page 1113 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1114
Or}	Proprietary <Prtry>	[1..1]	±		1115

#### 7.4.5.3.3.7 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities were moved.

**SettlementDate <SttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 7.4.5.3.3.8 AvailableDate <AvlblDt>

*Presence:* [0..1]

*Definition:* Date/time securities become available for sale (if securities become unavailable, this specifies the date/time at which they will become available again).

**AvailableDate <AvlblDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 7.4.5.3.3.9 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is acknowledged.

*Datatype:* "ISODatetime" on page 1923

#### 7.4.5.3.3.10 CorporateActionEventType <CorpActnEvtTp>

*Presence:* [0..1]

*Definition:* Specifies the type of corporate event.

*Impacted by:* C12 "EventTypeRule"

**CorporateActionEventType <CorpActnEvtTp>** contains one of the following elements (see "CorporateActionEventType88Choice" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1229
Or}	Proprietary <Prtry>	[1..1]	±		1235

#### Constraints

- **EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

#### 7.4.5.3.3.11 CollateralMonitorAmount <CollMntrAmt>

*Presence:* [0..1]

*Definition:* Value of the collateral available for the delivery settlement process at the account level.

**CollateralMonitorAmount <CollMntrAmt>** contains the following elements (see "AmountAndDirection44" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 7.4.5.3.3.12 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 1929

#### 7.4.5.3.3.13 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C18 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### 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      **semt.017.001.10**

## **SecuritiesTransactionPostingReportV10**

### 8.1      **MessageDefinition Functionality**

#### Scope

SecuritiesTransactionPostingReport is sent by an account servicer to an account owner to provide the details of increases and decreases of holdings which occurred during a specified period, for all or selected securities in the specified safekeeping account or sub-safekeeping account which the account servicer holds for the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of its participants
- an agent (sub-custodian) acting on behalf of its global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

#### Usage

This message may be used as a trade date based or a settlement date based statement.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesTransactionPostingReportV10 MessageDefinition is composed of 7 MessageBuildingBlocks:

##### A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

##### B. StatementGeneralDetails

Provides general information to the report.

##### C. AccountOwner

Party that legally owns the account.

##### D. SafekeepingAccount

Account to or from which a securities entry is made.

E. IntermediaryInformation

Information about the party that provides services relating to financial products to investors, for example, advice on products and placement of orders for the investment fund.

F. FinancialInstrumentDetails

Reporting per financial instrument.

G. SubAccountDetails

Details at sub-account level.

## 8.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesTxPstngRpt>	[1..1]		C10, C11, C29, C25	
	<b>Pagination</b> <Pgntn>	[1..1]	±		214
	<b>StatementGeneralDetails</b> <StmntGnlDtls>	[1..1]		C23	214
	<b>ReportNumber</b> <RptNb>	[0..1]	±		215
	<b>QueryReference</b> <QryRef>	[0..1]	Text		215
	<b>StatementIdentification</b> <StmntId>	[0..1]	Text		215
	<b>StatementPeriod</b> <StmntPrd>	[1..1]	±		215
	<b>Frequency</b> <Frqcy>	[0..1]	±		216
	<b>UpdateType</b> <UpdTp>	[0..1]	±		216
	<b>StatementBasis</b> <StmntBsis>	[1..1]	±		216
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		216
	<b>SubAccountIndicator</b> <SubAcctInd>	[1..1]	Indicator		216
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		217
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		217
	<b>IntermediaryInformation</b> <IntrmyInf>	[0..10]			217
	<b>Identification</b> <Id>	[1..1]	±		218
	<b>Role</b> <Role>	[0..1]	±		218
	<b>Account</b> <Acct>	[0..1]	±		218
	<b>FinancialInstrumentDetails</b> <FinInstrmDtls>	[0..*]			218
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C12, C13, C17	220
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		221
	<b>PriceDetails</b> <PricDtls>	[0..1]	±	C33	222
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	222
	<b>OpeningBalance</b> <OpngBal>	[0..1]	±	C27	223
	<b>ClosingBalance</b> <ClsgBal>	[0..1]	±	C28	223
	<b>Transaction</b> <Tx>	[1..*]		C15	224

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		226
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		226
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		226
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		227
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		227
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		227
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		227
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		227
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		227
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		227
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		228
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		228
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		228
	<b>ClientReference</b> <ClntRef>	[0..1]	±		228
	<b>AccountOwnerLegIdentification</b> <AcctOwnrLegId>	[0..1]	Text		228
	<b>AccountServicerLegIdentification</b> <AcctSvcrLegId>	[0..1]	Text		228
	<b>TransactionDetails</b> <TxDtIs>	[0..1]		C2, C22, C31, C32	229
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		232
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		233
	<b>SecuritiesMovementType</b> <SciesMvmntTp>	[1..1]	CodeSet		233
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		233
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C4, C26	234
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		234
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	235
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		235
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		235
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C16	236
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		236
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		236

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeDate</b> <TradDt>	[0..1]	±		236
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		237
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		237
	<b>ValueDate</b> <ValDt>	[0..1]	±		237
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		238
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		238
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C18, C19, C20, C21	238
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C18, C19, C20, C21	239
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		240
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		240
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C30	240
	<b>SubAccountDetails</b> <SubAcctDtls>	[0..*]			240
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		242
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		243
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		243
	<b>FinancialInstrumentDetails</b> <FinInstrmDtls>	[0..*]			243
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C12, C13, C17	245
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		246
	<b>PriceDetails</b> <PricDtls>	[0..1]	±	C33	247
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	247
	<b>OpeningBalance</b> <OpngBal>	[0..1]	±	C27	248
	<b>ClosingBalance</b> <ClsgBal>	[0..1]	±	C28	248
	<b>Transaction</b> <Tx>	[1..*]		C15	249
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		251
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		251
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfstrctrTxId>	[0..1]	Text		251

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		252
	<b>Tradeldentification</b> <TradId>	[0..*]	Text		252
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		252
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		252
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		252
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		252
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		252
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		253
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		253
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		253
	<b>ClientReference</b> <ClntRef>	[0..1]	±		253
	<b>AccountOwnerLegIdentification</b> <AcctOwnrLegId>	[0..1]	Text		253
	<b>AccountServicerLegIdentification</b> <AcctSvcrLegId>	[0..1]	Text		253
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C2, C22, C31, C32	253
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		257
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		257
	<b>SecuritiesMovementType</b> <ScitiesMvmntTp>	[1..1]	CodeSet		258
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		258
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C4, C26	258
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		259
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	260
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		260
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		260
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C16	261
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		261
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		261
	<b>TradeDate</b> <TradDt>	[0..1]	±		261
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		262
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		262

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ValueDate</b> <ValDt>	[0..1]	±		262
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		263
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		263
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	263
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C18, C19, C20, C21	264
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		265
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		265
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C30	265

## 8.3 Constraints

### C1 ActiveOrHistoricCurrency

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

### C2 AdditionalDetailsRule

Unless bilaterally agreed between the sender and receiver, if TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### 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 CashClearingSystemRule

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

### C5 Country

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

### C6 CurrencyAmount

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

Note: The decimal separator is a dot.

**C7 DescriptionPresenceRule**

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

**C8 DescriptionUsageRule**

Description must be used alone as the last resort.

**C9 EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**C10 FinancialInstrumentDetailsOrSubAccountDetailsRule**

If StatementGeneralDetails/ActivityIndicator is FALSE (No), then FinancialInstrumentDetails and SubAccountDetails must be absent.

On Condition  
     /StatementGeneralDetails/ActivityIndicator is equal to value 'false'  
 Following Must be True  
     /SubAccountDetails[\*] Must be absent  
     And     /FinancialInstrumentDetails[\*] Must be absent

*This constraint is defined at the MessageDefinition level.*

**C11 FinancialInstrumentDetailsReportingRule**

If StatementGeneralDetails/ActivityIndicator is TRUE (Yes) and SubAccountIndicator is FALSE (No), then FinancialInstrumentDetails must be present and Sub Account Details must be absent.

On Condition  
     /StatementGeneralDetails/SubAccountIndicator is equal to value 'false'  
     And     /StatementGeneralDetails/ActivityIndicator is equal to value 'true'  
 Following Must be True  
     /SubAccountDetails[\*] Must be absent  
     And     /FinancialInstrumentDetails[\*] Must be present

*This constraint is defined at the MessageDefinition level.*

**C12 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C13 ISINPresenceRule**

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

**C14 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C15 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C16 NumberRule**

If Number is negative, then Sign must be present.

**C17 OtherIdentificationPresenceRule**

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

**C18 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C19 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C20 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C21 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C22 PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

**C23 ReportNumberRule**

If ReportNumber/Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

**C24 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C25 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C26 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C27 ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

**C28 ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

**C29 SubAccountDetailsFinancialInstrumentPresenceRule**

If StatementGeneralDetails/ActivityIndicator is TRUE (Yes) and SubAccountIndicator is TRUE (YES), then SubAccountDetails must be present and FinancialInstrumentDetails must be absent.

On Condition

```

    /StatementGeneralDetails/SubAccountIndicator is equal to value 'true'
And    /StatementGeneralDetails/ActivityIndicator is equal to value 'true'
Following Must be True
    /SubAccountDetails[*] Must be present
And    /FinancialInstrumentDetails[*] Must be absent

```

*This constraint is defined at the MessageDefinition level.*

**C30 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.

**C31 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

**C32 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

### C33 ValueRule

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

## 8.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 8.4.1 Pagination <Pgntn>

*Presence:* [1..1]

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

**Pagination <Pgntn>** contains the following elements (see "[Pagination1](#)" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1341
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1341

### 8.4.2 StatementGeneralDetails <StmtGnDtls>

*Presence:* [1..1]

*Definition:* Provides general information to the report.

*Impacted by:* [C23 "ReportNumberRule"](#)

**StatementGeneralDetails <StmtGnDtls>** contains the following **Statement79** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportNumber <RptNb>	[0..1]	±		215
	QueryReference <QryRef>	[0..1]	Text		215
	StatementIdentification <Stmtd>	[0..1]	Text		215
	StatementPeriod <StmtdPrd>	[1..1]	±		215
	Frequency <Frqcy>	[0..1]	±		216
	UpdateType <UpdTp>	[0..1]	±		216
	StatementBasis <StmtdBsis>	[1..1]	±		216
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		216
	SubAccountIndicator <SubAcctInd>	[1..1]	Indicator		216

**Constraints**

- **ReportNumberRule**

If ReportNumber/Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

**8.4.2.1 ReportNumber <RptNb>**

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see "Number3Choice" on page 1390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1390
Or}	Long <Lng>	[1..1]	Text		1391

**8.4.2.2 QueryReference <QryRef>**

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 1929

**8.4.2.3 StatementIdentification <Stmtd>**

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* "Max35Text" on page 1929

**8.4.2.4 StatementPeriod <Stmtd>**

*Presence:* [1..1]

*Definition:* Period for the statement.

**StatementPeriod <Stmtd>** contains one of the following elements (see "Period7Choice" on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateToDateTime <FrDtTmToDtTm>	[1..1]	±		1124
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1124

#### 8.4.2.5 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "[Frequency25Choice](#)" on page 1194 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1194
Or}	Proprietary <Prtry>	[1..1]	±		1195

#### 8.4.2.6 UpdateType <UpdTp>

*Presence:* [0..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see "[UpdateType15Choice](#)" on page 1379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1379
Or}	Proprietary <Prtry>	[1..1]	±		1379

#### 8.4.2.7 StatementBasis <StmtBsis>

*Presence:* [1..1]

*Definition:* Type of balance on which the statement is prepared.

**StatementBasis <StmtBsis>** contains one of the following elements (see "[StatementBasis8Choice](#)" on page 1575 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1575
Or}	Proprietary <Prtry>	[1..1]	±		1575

#### 8.4.2.8 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

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

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

#### 8.4.2.9 SubAccountIndicator <SubAcctInd>

*Presence:* [1..1]

**Definition:** Indicates whether the statement reports holdings at subsafekeeping account level.

**Datatype:** One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 8.4.3 AccountOwner <AcctOwnr>

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

**Definition:** Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

### 8.4.4 SafekeepingAccount <SfkpgAcct>

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

**Definition:** Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount36" on page 1042 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1042
	Type <Tp>	[0..1]	±		1043
	Name <Nm>	[0..1]	Text		1043
	Designation <Dsgnt>	[0..1]	Text		1043

### 8.4.5 IntermediaryInformation <IntrmyInf>

**Presence:** [0..10]

**Definition:** Information about the party that provides services relating to financial products to investors, for example, advice on products and placement of orders for the investment fund.

**IntermediaryInformation <IntrmyInf>** contains the following **Intermediary44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	±		218
	<b>Role</b> <Role>	[0..1]	±		218
	<b>Account</b> <Acct>	[0..1]	±		218

### 8.4.5.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier of the intermediary.

**Identification <Id>** contains the following elements (see "[PartyIdentification136](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1446
	LEI <LEI>	[0..1]	IdentifierSet		1446

### 8.4.5.2 Role <Role>

*Presence:* [0..1]

*Definition:* Function performed by the intermediary (investment funds).

**Role <Role>** contains one of the following elements (see "[Role6Choice](#)" on page 1344 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1344
Or	Proprietary <Prtry>	[1..1]	±		1345
Or}	Text <Txt>	[1..1]	Text		1345

### 8.4.5.3 Account <Acct>

*Presence:* [0..1]

*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

**Account <Acct>** contains the following elements (see "[Account29](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1042
	AccountServicer <AcctSvcr>	[0..1]	±		1042

## 8.4.6 FinancialInstrumentDetails <FinInstrmDtls>

*Presence:* [0..\*]

*Definition:* Reporting per financial instrument.

**FinancialInstrumentDetails <FinInstrmDtls>** contains the following **FinancialInstrumentDetails35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C12, C13, C17	220
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		221
	<b>PriceDetails</b> <PricDtls>	[0..1]	±	C33	222
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	222
	<b>OpeningBalance</b> <OpngBal>	[0..1]	±	C27	223
	<b>ClosingBalance</b> <ClsgBal>	[0..1]	±	C28	223
	<b>Transaction</b> <Tx>	[1..*]		C15	224
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		226
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		226
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		226
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		227
	<b>Tradeldentification</b> <TradId>	[0..*]	Text		227
	<b>Poolldentification</b> <PoolId>	[0..1]	Text		227
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		227
	<b>CorporateActionEventldentification</b> <CorpActnEvtId>	[0..1]	Text		227
	<b>TripartyAgentServiceProviderCollateralTransactionldentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		227
	<b>ClientTripartyCollateralTransactionldentification</b> <ClntTrptyCollTxId>	[0..1]	Text		227
	<b>ClientCollateralInstructionldentification</b> <ClntCollInstrId>	[0..1]	Text		228
	<b>TripartyAgentServiceProviderCollateralInstructionldentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		228
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		228
	<b>ClientReference</b> <ClntRef>	[0..1]	±		228
	<b>AccountOwnerLegldentification</b> <AcctOwnrLegId>	[0..1]	Text		228
	<b>AccountServicerLegldentification</b> <AcctSvcrLegId>	[0..1]	Text		228
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C2, C22, C31, C32	229

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		232
	<b>SettlementTransactionOrCorporateActionEvent</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		233
	<b>SecuritiesMovementType</b> <ScitiesMvmntTp>	[1..1]	CodeSet		233
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		233
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C4, C26	234
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		234
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	235
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		235
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		235
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C16	236
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		236
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		236
	<b>TradeDate</b> <TradDt>	[0..1]	±		236
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		237
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		237
	<b>ValueDate</b> <ValDt>	[0..1]	±		237
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		238
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		238
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	238
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C18, C19, C20, C21	239
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		240
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		240
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C30	240

#### 8.4.6.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C12 "ISINGuideline", C13 "ISINPresenceRule", C17 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrlId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

#### Constraints

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

#### 8.4.6.2 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising an investment funds financial instrument.

**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following elements (see "FinancialInstrument72" on page 1138 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		1138
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1138
	ClassType <ClsTp>	[0..1]	Text		1139
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1139
	ClassificationType <ClssfctnTp>	[0..1]	±		1139

#### 8.4.6.3 PriceDetails <PricDtls>

*Presence:* [0..1]

*Definition:* Information regarding the price of the instrument.

*Impacted by:* C33 "ValueRule"

**PriceDetails <PricDtls>** contains the following elements (see "PriceInformation21" on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1462
	ValueType <ValTp>	[1..1]	±		1463
	Value <Val>	[1..1]	±		1463
	SourceOfPrice <SrcOfPric>	[0..1]	±		1463
	QuotationDate <QtnDt>	[0..1]	±		1464

#### Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

#### 8.4.6.4 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* C24 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

### 8.4.6.5 OpeningBalance <OpngBal>

*Presence:* [0..1]

*Definition:* Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

*Impacted by:* [C27 "ShortLongDefaultRule"](#)

**OpeningBalance <OpngBal>** contains the following elements (see "[OpeningBalance3](#)" on page 1110 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1111
	OpeningBalance <OpngBal>	[1..1]	±		1111

#### Constraints

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

### 8.4.6.6 ClosingBalance <ClsgBal>

*Presence:* [0..1]

*Definition:* Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

*Impacted by:* [C28 "ShortLongDefaultRule"](#)

**ClosingBalance <ClsgBal>** contains the following elements (see "[ClosingBalance3](#)" on page 1109 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1110
	ClosingBalance <ClsgBal>	[1..1]	±		1110

#### **Constraints**

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

#### **8.4.6.7 Transaction <Tx>**

*Presence:* [1..\*]

*Definition:* Transaction details.

*Impacted by:* C15 "NoAccountOwnerTransactionIdentificationRule"

Transaction &lt;Tx&gt; contains the following Transaction110 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		226
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		226
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		226
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		227
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		227
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		227
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		227
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		227
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		227
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		227
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		228
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		228
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		228
	<b>ClientReference</b> <ClntRef>	[0..1]	±		228
	<b>AccountOwnerLegIdentification</b> <AcctOwnrLegId>	[0..1]	Text		228
	<b>AccountServicerLegIdentification</b> <AcctSvcrLegId>	[0..1]	Text		228
	<b>TransactionDetails</b> <TxDtIs>	[0..1]		C2, C22, C31, C32	229
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		232
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		233
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		233
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		233
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C4, C26	234
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		234
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	235
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		235
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		235

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C16	236
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		236
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		236
	<b>TradeDate</b> <TradDt>	[0..1]	±		236
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		237
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		237
	<b>ValueDate</b> <ValDt>	[0..1]	±		237
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		238
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		238
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C18, C19, C20, C21	238
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C18, C19, C20, C21	239
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		240
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		240
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C30	240

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**8.4.6.7.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

**8.4.6.7.2 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

**8.4.6.7.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

#### **8.4.6.7.4 ProcessorTransactionIdentification <PcrTxld>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 1929

#### **8.4.6.7.5 TradeIdentification <TradId>**

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 1929

#### **8.4.6.7.6 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 1929

#### **8.4.6.7.7 CommonIdentification <CmonId>**

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 1929

#### **8.4.6.7.8 CorporateActionEventIdentification <CorpActnEvtId>**

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 1929

#### **8.4.6.7.9 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxld>**

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

*Datatype:* "Max35Text" on page 1929

#### **8.4.6.7.10 ClientTripartyCollateralTransactionIdentification <CIntTrptyCollTxld>**

*Presence:* [0..1]

*Definition:* Unique reference identifying the triparty collateral management transaction from the client's point of view.

*Datatype:* "Max35Text" on page 1929

#### 8.4.6.7.11 ClientCollateralInstructionIdentification <CIntCollInstrId>

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the client.

*Datatype:* "Max35Text" on page 1929

#### 8.4.6.7.12 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the triparty-agent/service-provider.

*Datatype:* "Max35Text" on page 1929

#### 8.4.6.7.13 MasterReference <MstrRef>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for a group of individual orders, as assigned by the instructing party. This identifier links the individual orders together.

*Datatype:* "Max35Text" on page 1929

#### 8.4.6.7.14 ClientReference <CIntRef>

*Presence:* [0..1]

*Definition:* Unique and unambiguous investor's identification of an order. This reference can typically be used in a hub scenario to give the reference of the order as assigned by the underlying client.

**ClientReference <CIntRef>** contains the following elements (see "AdditionalReference10" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1196
	ReferenceIssuer <RefIssr>	[0..1]	±		1196
	MessageName <MsgNm>	[0..1]	Text		1196

#### 8.4.6.7.15 AccountOwnerLegIdentification <AcctOwnrLegId>

*Presence:* [0..1]

*Definition:* Unique technical identifier for the instance of the leg within a switch.

*Datatype:* "Max35Text" on page 1929

#### 8.4.6.7.16 AccountServicerLegIdentification <AcctSvcrLegId>

*Presence:* [0..1]

*Definition:* Unique identifier for the instance of the leg execution within a switch confirmation.

*Datatype:* "Max35Text" on page 1929

**8.4.6.7.17 TransactionDetails <TxDtIs>***Presence:* [0..1]*Definition:* Identifies the details of the transaction.*Impacted by:* C2 "AdditionalDetailsRule", C22 "PostingAmountRule", C31 "TwoLegTransactionOpeningClosing1Rule", C32 "TwoLegTransactionOpeningClosing2Rule"**TransactionDetails <TxDtIs>** contains the following **TransactionDetails129** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		232
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		233
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		233
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		233
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C4, C26	234
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		234
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	235
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		235
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		235
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C16	236
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		236
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		236
	<b>TradeDate</b> <TradDt>	[0..1]	±		236
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		237
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		237
	<b>ValueDate</b> <ValDt>	[0..1]	±		237
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		238
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		238
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	238
	<b>ReceivingSettlementParties</b> <RcvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	239
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		240
	<b>TransactionAdditionalDetails</b> <TxAddtlDtIs>	[0..1]	Text		240

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

On Condition

/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/PostingAmount Must be present

- **TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

#### 8.4.6.7.17.1 TransactionActivity <TxActvty>

*Presence:* [1..1]

*Definition:* Specifies the type of activity to which this instruction relates.

**TransactionActivity <TxActvty>** contains one of the following elements (see "TransactionActivity3Choice" on page 1783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1783
Or}	Proprietary <Prtry>	[1..1]	±		1783

#### 8.4.6.7.17.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

*Presence:* [0..1]

*Definition:* Choice of type for the transaction reported.

**SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>** contains one of the following elements (see "SettlementOrCorporateActionEvent31Choice" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1227
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C13	1227

#### 8.4.6.7.17.3 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

#### 8.4.6.7.17.4 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

**8.4.6.7.17.5 SettlementParameters <SttlmParams>***Presence:* [0..1]*Definition:* Parameters applied to the settlement of a security transfer.*Impacted by:* C4 "CashClearingSystemRule", C26 "SettlementDetailsRule"**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails150" on page 1564 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1565
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1566
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1566
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		1566
	Registration <Regn>	[0..1]	±		1566
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1567
	CashClearingSystem <CshClrSys>	[0..1]	±		1567
	TaxCapacity <TaxCpcty>	[0..1]	±		1567
	RepurchaseType <RpTp>	[0..1]	±		1567
	MarketClientSide <MktClntSd>	[0..1]	±		1568
	BlockTrade <BlckTrad>	[0..1]	±		1568
	LegalRestrictions <LglRstrctns>	[0..1]	±		1568
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1568
	NettingEligibility <NetgElgblty>	[0..1]	±		1569
	CCPEligibility <CCPElgblty>	[0..1]	±		1569
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1569
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1570

**Constraints**

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**8.4.6.7.17.6 PlaceOfTrade <PlcOfTrad>***Presence:* [0..1]*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C26	1223
	LEI <LEI>	[0..1]	IdentifierSet		1224

#### 8.4.6.7.17.7 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* [C24 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 8.4.6.7.17.8 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1123
	LEI <LEI>	[0..1]	IdentifierSet		1123

#### 8.4.6.7.17.9 PostingQuantity <PstngQty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument (to be) posted to the safekeeping account.

**PostingQuantity <PstngQty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

#### 8.4.6.7.17.10 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* [C16 "NumberRule"](#)

*Datatype:* "[Max3Number](#)" on page 1926

##### Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

#### 8.4.6.7.17.11 PostingAmount <PstngAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is to be/was posted to the account.

**PostingAmount <PstngAmt>** contains the following elements (see "[AmountAndDirection3](#)" on page 1048 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1048
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1048

#### 8.4.6.7.17.12 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

#### 8.4.6.7.17.13 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1129
Or}	DateCode <DtCd>	[1..1]			1129
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

#### 8.4.6.7.17.14 EffectiveSettlementDate <FctvSttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which a transaction is completed and cleared, that is, payment is effected and securities are delivered.

**EffectiveSettlementDate <FctvSttlmDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 8.4.6.7.17.15 SettlementDate <SttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1128
Or}	DateCode <DtCd>	[1..1]	±		1128

#### 8.4.6.7.17.16 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Date and time assets become available to the account owner (in a credit entry), or cease to be available to the account owner (in a debit entry).

**ValueDate <ValDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**8.4.6.7.17.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* "ISODatetime" on page 1923**8.4.6.7.17.18 MatchedStatusTimeStamp <MtchdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is matched.*Datatype:* "ISODatetime" on page 1923**8.4.6.7.17.19 DeliveringSettlementParties <DlvrgSttlmPties>***Presence:* [0..1]*Definition:* Identifies the chain of delivering settlement parties.*Impacted by:* C18 "Party2PresenceRule", C19 "Party3PresenceRule", C20 "Party4PresenceRule", C21 "Party5PresenceRule"**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties78" on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1421
	Party1 <Pty1>	[0..1]	±		1422
	Party2 <Pty2>	[0..1]	±		1422
	Party3 <Pty3>	[0..1]	±		1422
	Party4 <Pty4>	[0..1]	±		1423
	Party5 <Pty5>	[0..1]	±		1423

**Constraints**

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```

On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present

```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```

On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present

```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```

On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present

```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```

On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present

```

#### 8.4.6.7.17.20 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C18 "Party2PresenceRule", C19 "Party3PresenceRule", C20 "Party4PresenceRule", C21 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties78" on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1421
	Party1 <Pty1>	[0..1]	±		1422
	Party2 <Pty2>	[0..1]	±		1422
	Party3 <Pty3>	[0..1]	±		1422
	Party4 <Pty4>	[0..1]	±		1423
	Party5 <Pty5>	[0..1]	±		1423

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```

On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present

```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```

On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present

```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```

On Condition
  /Party4 is present

```

Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

#### 8.4.6.7.17.21 ReversalIndicator <RvslInd>

*Presence:* [0..1]

*Definition:* Indicates whether it is the reversal of a previously reported movement.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 1926):

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

#### 8.4.6.7.17.22 TransactionAdditionalDetails <TxAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional details on the transaction which can not be included within the structured fields of the message.

*Datatype:* ["Max350Text"](#) on page 1929

#### 8.4.6.7.18 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C30 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see ["SupplementaryData1"](#) on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### Constraints

- **SupplementaryDataRule**

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

## 8.4.7 SubAccountDetails <SubAcctDtls>

*Presence:* [0..\*]

*Definition:* Details at sub-account level.

**SubAccountDetails <SubAcctDtls>** contains the following **SubAccountIdentification60** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		242
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		243
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		243
	<b>FinancialInstrumentDetails</b> <FinInstrmDtls>	[0..*]			243
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C12, C13, C17	245
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		246
	<b>PriceDetails</b> <PricDtls>	[0..1]	±	C33	247
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	247
	<b>OpeningBalance</b> <OpngBal>	[0..1]	±	C27	248
	<b>ClosingBalance</b> <ClsBal>	[0..1]	±	C28	248
	<b>Transaction</b> <Tx>	[1..*]		C15	249
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		251
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		251
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfstrctrTxId>	[0..1]	Text		251
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		252
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		252
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		252
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		252
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		252
	<b>TripartyAgentServiceProviderCollateralTransaction Identification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		252
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		252
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		253
	<b>TripartyAgentServiceProviderCollateralInstruction Identification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		253
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		253
	<b>ClientReference</b> <ClntRef>	[0..1]	±		253
	<b>AccountOwnerLegIdentification</b> <AcctOwnrLegId>	[0..1]	Text		253

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountServicerLegIdentification</b> <AcctSvcrLegId>	[0..1]	Text		253
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C2, C22, C31, C32	253
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		257
	<b>SettlementTransactionOrCorporateActionEventTy</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		257
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		258
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		258
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C4, C26	258
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		259
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	260
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		260
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		260
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C16	261
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		261
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		261
	<b>TradeDate</b> <TradDt>	[0..1]	±		261
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		262
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		262
	<b>ValueDate</b> <ValDt>	[0..1]	±		262
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		263
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		263
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	263
	<b>ReceivingSettlementParties</b> <RcvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	264
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		265
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		265
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C30	265

#### 8.4.7.1 AccountOwner <AcctOwnr>

Presence: [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

#### 8.4.7.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount25](#)" on page 1046 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1046
	Type <Tp>	[0..1]	±		1046
	Name <Nm>	[0..1]	Text		1046

#### 8.4.7.3 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

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

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

#### 8.4.7.4 FinancialInstrumentDetails <FinInstrmDtls>

*Presence:* [0..\*]

*Definition:* Reporting per financial instrument.

**FinancialInstrumentDetails <FinInstrmDtls>** contains the following **FinancialInstrumentDetails35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C12, C13, C17	245
	<b>InvestmentFundsFinancialInstrumentAttributes</b> <InvstmtFndsFinInstrmAttrbts>	[0..1]	±		246
	<b>PriceDetails</b> <PricDtls>	[0..1]	±	C33	247
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	247
	<b>OpeningBalance</b> <OpngBal>	[0..1]	±	C27	248
	<b>ClosingBalance</b> <ClsgBal>	[0..1]	±	C28	248
	<b>Transaction</b> <Tx>	[1..*]		C15	249
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		251
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		251
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		251
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		252
	<b>Tradeldentification</b> <TradId>	[0..*]	Text		252
	<b>Poolldentification</b> <PoolId>	[0..1]	Text		252
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		252
	<b>CorporateActionEventldentification</b> <CorpActnEvtId>	[0..1]	Text		252
	<b>TripartyAgentServiceProviderCollateralTransactionldentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		252
	<b>ClientTripartyCollateralTransactionldentification</b> <ClntTrptyCollTxId>	[0..1]	Text		252
	<b>ClientCollateralInstructionldentification</b> <ClntCollInstrId>	[0..1]	Text		253
	<b>TripartyAgentServiceProviderCollateralInstructionldentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		253
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		253
	<b>ClientReference</b> <ClntRef>	[0..1]	±		253
	<b>AccountOwnerLegldentification</b> <AcctOwnrLegId>	[0..1]	Text		253
	<b>AccountServicerLegldentification</b> <AcctSvcrLegId>	[0..1]	Text		253
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C2, C22, C31, C32	253

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		257
	<b>SettlementTransactionOrCorporateActionEvent</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		257
	<b>SecuritiesMovementType</b> <ScitiesMvmntTp>	[1..1]	CodeSet		258
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		258
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C4, C26	258
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		259
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	260
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		260
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		260
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C16	261
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		261
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		261
	<b>TradeDate</b> <TradDt>	[0..1]	±		261
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		262
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		262
	<b>ValueDate</b> <ValDt>	[0..1]	±		262
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		263
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		263
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C18, C19, C20, C21	263
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C18, C19, C20, C21	264
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		265
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		265
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C30	265

#### 8.4.7.4.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C12 "ISINGuideline", C13 "ISINPresenceRule", C17 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrlId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

### Constraints

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

#### 8.4.7.4.2 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising an investment funds financial instrument.

**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following elements (see "FinancialInstrument72" on page 1138 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		1138
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1138
	ClassType <ClsTp>	[0..1]	Text		1139
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1139
	ClassificationType <ClssfctnTp>	[0..1]	±		1139

#### 8.4.7.4.3 PriceDetails <PricDtls>

*Presence:* [0..1]

*Definition:* Information regarding the price of the instrument.

*Impacted by:* C33 "ValueRule"

**PriceDetails <PricDtls>** contains the following elements (see "PriceInformation21" on page 1462 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1462
	ValueType <ValTp>	[1..1]	±		1463
	Value <Val>	[1..1]	±		1463
	SourceOfPrice <SrcOfPric>	[0..1]	±		1463
	QuotationDate <QtnDt>	[0..1]	±		1464

#### Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

#### 8.4.7.4.4 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* C24 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 8.4.7.4.5 OpeningBalance <OpngBal>

*Presence:* [0..1]

*Definition:* Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

*Impacted by:* [C27 "ShortLongDefaultRule"](#)

**OpeningBalance <OpngBal>** contains the following elements (see "[OpeningBalance3](#)" on page 1110 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1111
	OpeningBalance <OpngBal>	[1..1]	±		1111

#### Constraints

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

#### 8.4.7.4.6 ClosingBalance <ClsgBal>

*Presence:* [0..1]

*Definition:* Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

*Impacted by:* [C28 "ShortLongDefaultRule"](#)

**ClosingBalance <ClsgBal>** contains the following elements (see "[ClosingBalance3](#)" on page 1109 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1110
	ClosingBalance <ClsgBal>	[1..1]	±		1110

#### **Constraints**

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

#### **8.4.7.4.7 Transaction <Tx>**

*Presence:* [1..\*]

*Definition:* Transaction details.

*Impacted by:* C15 "NoAccountOwnerTransactionIdentificationRule"

Transaction &lt;Tx&gt; contains the following Transaction110 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		251
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		251
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		251
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		252
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		252
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		252
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		252
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		252
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		252
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		252
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		253
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		253
	<b>MasterReference</b> <MstrRef>	[0..1]	Text		253
	<b>ClientReference</b> <ClntRef>	[0..1]	±		253
	<b>AccountOwnerLegIdentification</b> <AcctOwnrLegId>	[0..1]	Text		253
	<b>AccountServicerLegIdentification</b> <AcctSvcrLegId>	[0..1]	Text		253
	<b>TransactionDetails</b> <TxDtIs>	[0..1]		C2, C22, C31, C32	253
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		257
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		257
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		258
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		258
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C4, C26	258
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		259
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	260
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		260
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		260

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C16	261
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		261
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		261
	<b>TradeDate</b> <TradDt>	[0..1]	±		261
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		262
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		262
	<b>ValueDate</b> <ValDt>	[0..1]	±		262
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		263
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		263
	<b>DeliveringSettlementParties</b> <DlvrGSttlmPties>	[0..1]	±	C18, C19, C20, C21	263
	<b>ReceivingSettlementParties</b> <RcvGSttlmPties>	[0..1]	±	C18, C19, C20, C21	264
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		265
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		265
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C30	265

**Constraints**

- NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**8.4.7.4.7.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

**8.4.7.4.7.2 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

**8.4.7.4.7.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

#### **8.4.7.4.7.4 ProcessorTransactionIdentification <PrCrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 1929

#### **8.4.7.4.7.5 TradeIdentification <TradId>**

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 1929

#### **8.4.7.4.7.6 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 1929

#### **8.4.7.4.7.7 CommonIdentification <CmonId>**

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 1929

#### **8.4.7.4.7.8 CorporateActionEventIdentification <CorpActnEvtId>**

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 1929

#### **8.4.7.4.7.9 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>**

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

*Datatype:* "Max35Text" on page 1929

#### **8.4.7.4.7.10 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>**

*Presence:* [0..1]

*Definition:* Unique reference identifying the triparty collateral management transaction from the client's point of view.

*Datatype:* "Max35Text" on page 1929

**8.4.7.4.7.11 ClientCollateralInstructionIdentification <ClntCollInstrId>***Presence:* [0..1]*Definition:* Unique identification assigned to the instruction by the client.*Datatype:* "Max35Text" on page 1929**8.4.7.4.7.12 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>***Presence:* [0..1]*Definition:* Unique identification assigned to the instruction by the triparty-agent/service-provider.*Datatype:* "Max35Text" on page 1929**8.4.7.4.7.13 MasterReference <MstrRef>***Presence:* [0..1]*Definition:* Unique and unambiguous identifier for a group of individual orders, as assigned by the instructing party. This identifier links the individual orders together.*Datatype:* "Max35Text" on page 1929**8.4.7.4.7.14 ClientReference <ClntRef>***Presence:* [0..1]*Definition:* Unique and unambiguous investor's identification of an order. This reference can typically be used in a hub scenario to give the reference of the order as assigned by the underlying client.**ClientReference <ClntRef>** contains the following elements (see "AdditionalReference10" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1196
	ReferenceIssuer <RefIssr>	[0..1]	±		1196
	MessageName <MsgNm>	[0..1]	Text		1196

**8.4.7.4.7.15 AccountOwnerLegIdentification <AcctOwnrLegId>***Presence:* [0..1]*Definition:* Unique technical identifier for the instance of the leg within a switch.*Datatype:* "Max35Text" on page 1929**8.4.7.4.7.16 AccountServicerLegIdentification <AcctSvcrLegId>***Presence:* [0..1]*Definition:* Unique identifier for the instance of the leg execution within a switch confirmation.*Datatype:* "Max35Text" on page 1929**8.4.7.4.7.17 TransactionDetails <TxDtls>***Presence:* [0..1]*Definition:* Identifies the details of the transaction.

*Impacted by:* C2 "AdditionalDetailsRule", C22 "PostingAmountRule", C31 "TwoLegTransactionOpeningClosing1Rule", C32 "TwoLegTransactionOpeningClosing2Rule"

**TransactionDetails <TxDtls>** contains the following **TransactionDetails129** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		257
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		257
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		258
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		258
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C4, C26	258
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		259
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	260
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		260
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		260
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C16	261
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		261
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		261
	<b>TradeDate</b> <TradDt>	[0..1]	±		261
	<b>EffectiveSettlementDate</b> <FctvSttlmDt>	[1..1]	±		262
	<b>SettlementDate</b> <SttlmDt>	[0..1]	±		262
	<b>ValueDate</b> <ValDt>	[0..1]	±		262
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		263
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		263
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C18, C19, C20, C21	263
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C18, C19, C20, C21	264
	<b>ReversalIndicator</b> <RvslInd>	[0..1]	Indicator		265
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		265

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

On Condition

/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/PostingAmount Must be present

- **TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

#### 8.4.7.4.7.17.1 TransactionActivity <TxActvty>

*Presence:* [1..1]

*Definition:* Specifies the type of activity to which this instruction relates.

**TransactionActivity <TxActvty>** contains one of the following elements (see "TransactionActivity3Choice" on page 1783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1783
Or}	Proprietary <Prtry>	[1..1]	±		1783

#### 8.4.7.4.7.17.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

*Presence:* [0..1]

*Definition:* Choice of type for the transaction reported.

**SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>** contains one of the following elements (see "SettlementOrCorporateActionEvent31Choice" on page 1227 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1227
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C13	1227

#### 8.4.7.4.7.17.3 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

#### 8.4.7.4.7.17.4 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

#### 8.4.7.4.7.17.5 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters applied to the settlement of a security transfer.

*Impacted by:* C4 "CashClearingSystemRule", C26 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails150" on page 1564 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1565
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1566
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1566
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		1566
	Registration <Regn>	[0..1]	±		1566
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1567
	CashClearingSystem <CshClrSys>	[0..1]	±		1567
	TaxCapacity <TaxCpcty>	[0..1]	±		1567
	RepurchaseType <RpTp>	[0..1]	±		1567
	MarketClientSide <MktClntSd>	[0..1]	±		1568
	BlockTrade <BlckTrad>	[0..1]	±		1568
	LegalRestrictions <LglRstrctns>	[0..1]	±		1568
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1568
	NettingEligibility <NetgElgblty>	[0..1]	±		1569
	CCPEligibility <CCPElgblty>	[0..1]	±		1569
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1569
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1570

#### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### 8.4.7.4.7.17.6 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C26	1223
	LEI <LEI>	[0..1]	IdentifierSet		1224

#### 8.4.7.4.7.17.7 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* C24 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 8.4.7.4.7.17.8 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1123
	LEI <LEI>	[0..1]	IdentifierSet		1123

#### 8.4.7.4.7.17.9 PostingQuantity <PstngQty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument (to be) posted to the safekeeping account.

**PostingQuantity <PstngQty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

#### 8.4.7.4.7.17.10 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* [C16 "NumberRule"](#)

*Datatype:* "[Max3Number](#)" on page 1926

##### Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

#### 8.4.7.4.7.17.11 PostingAmount <PstngAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is to be/was posted to the account.

**PostingAmount <PstngAmt>** contains the following elements (see "[AmountAndDirection3](#)" on page 1048 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1048
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1048

#### 8.4.7.4.7.17.12 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

#### 8.4.7.4.7.17.13 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1129
Or}	DateCode <DtCd>	[1..1]			1129
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

#### 8.4.7.4.7.17.14 EffectiveSettlementDate <FctvSttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which a transaction is completed and cleared, that is, payment is effected and securities are delivered.

**EffectiveSettlementDate <FctvSttlmDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 8.4.7.4.7.17.15 SettlementDate <SttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1128
Or}	DateCode <DtCd>	[1..1]	±		1128

#### 8.4.7.4.7.17.16 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Date and time assets become available to the account owner (in a credit entry), or cease to be available to the account owner (in a debit entry).

**ValueDate <ValDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**8.4.7.4.7.17.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* "ISODatetime" on page 1923**8.4.7.4.7.17.18 MatchedStatusTimeStamp <MtchdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is matched.*Datatype:* "ISODatetime" on page 1923**8.4.7.4.7.17.19 DeliveringSettlementParties <DlvrgSttlmPties>***Presence:* [0..1]*Definition:* Identifies the chain of delivering settlement parties.*Impacted by:* C18 "Party2PresenceRule", C19 "Party3PresenceRule", C20 "Party4PresenceRule", C21 "Party5PresenceRule"**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties78" on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1421
	Party1 <Pty1>	[0..1]	±		1422
	Party2 <Pty2>	[0..1]	±		1422
	Party3 <Pty3>	[0..1]	±		1422
	Party4 <Pty4>	[0..1]	±		1423
	Party5 <Pty5>	[0..1]	±		1423

**Constraints**

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```

On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present

```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```

On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present

```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```

On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present

```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```

On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present

```

#### 8.4.7.4.7.17.20 ReceivingSettlementParties <RcvgSttImPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C18 "Party2PresenceRule", C19 "Party3PresenceRule", C20 "Party4PresenceRule", C21 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttImPties>** contains the following elements (see "SettlementParties78" on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1421
	Party1 <Pty1>	[0..1]	±		1422
	Party2 <Pty2>	[0..1]	±		1422
	Party3 <Pty3>	[0..1]	±		1422
	Party4 <Pty4>	[0..1]	±		1423
	Party5 <Pty5>	[0..1]	±		1423

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```

On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present

```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```

On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present

```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```

On Condition
  /Party4 is present

```

Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

#### 8.4.7.4.7.17.21 ReversalIndicator <RvsInd>

*Presence:* [0..1]

*Definition:* Indicates whether it is the reversal of a previously reported movement.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

#### 8.4.7.4.7.17.22 TransactionAdditionalDetails <TxAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional details on the transaction which can not be included within the structured fields of the message.

*Datatype:* "[Max350Text](#)" on page 1929

#### 8.4.7.4.7.18 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C30 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### Constraints

- **SupplementaryDataRule**

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

# 9      **semt.018.001.11**

## **SecuritiesTransactionPendingReportV11**

### 9.1      **MessageDefinition Functionality**

#### Scope

SecuritiesTransactionPendingReport is sent by an account servicer to an account owner to provide, as at a specified time, the details of pending increases and decreases of holdings, for all or selected securities in a specified safekeeping account, for all or selected reasons why the transaction is pending.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of its participants
- an agent (sub-custodian) acting on behalf of its global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

#### Usage

The statement may also include future settlement or forward transactions which have become binding on the account owner.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesTransactionPendingReportV11 MessageDefinition is composed of 6 MessageBuildingBlocks:

##### A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

##### B. StatementGeneralDetails

Provides general information to the report.

##### C. AccountOwner

Party that legally owns the account.

##### D. SafekeepingAccount

Account to or from which a securities entry is made.

E. Status

Status information.

F. Transactions

Details of the transactions reported.

## 9.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesTxPdgRpt>	[1..1]		C31	
	<b>Pagination</b> <Pgntn>	[1..1]	±		278
	<b>StatementGeneralDetails</b> <StmntGnlDtls>	[1..1]		C29	279
	<b>ReportNumber</b> <RptNb>	[0..1]	±		279
	<b>QueryReference</b> <QryRef>	[0..1]	Text		279
	<b>StatementIdentification</b> <StmntId>	[0..1]	Text		280
	<b>StatementDateTime</b> <StmntDtTm>	[1..1]	±		280
	<b>Frequency</b> <Frqcy>	[0..1]	±		280
	<b>UpdateType</b> <UpdTp>	[0..1]	±		280
	<b>StatementStructure</b> <StmntStr>	[1..1]	CodeSet		280
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		281
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		281
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		281
	<b>Status</b> <Sts>	[0..*]			281
	<b>StatusAndReason</b> <StsAndRsn>	[1..1]		C25, C33	284
{Or	<b>Proprietary</b> <Prtry>	[1..1]	±		284
Or	<b>MatchingStatus</b> <MtchgSts>	[1..1]	±		285
Or	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[1..1]	±		285
Or	<b>SettlementStatus</b> <SttlmSts>	[1..1]	±	C26	286
Or}	<b>InstructionProcessingStatus</b> <InstrPrcgSts>	[1..1]	±		287
	<b>Transaction</b> <Tx>	[0..*]		C18	288
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		291
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		291
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		291
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		291
	<b>TradIdentification</b> <TradId>	[0..*]	Text		291
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		291
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		292
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		292

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		292
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		292
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		292
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		292
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C3, C10, C16, C27, C28, C35, C36	292
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		297
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		298
	<b>SecuritiesMovementType</b> <SciesMvmntTp>	[1..1]	CodeSet		298
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		298
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C6, C32	298
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		299
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		300
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		300
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		300
	<b>SecuritiesRTGS</b> <SciesRTGS>	[0..1]	±		300
	<b>Registration</b> <Regn>	[0..1]	±		301
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		301
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		301
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		301
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		302
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		302
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		302
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		302
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		303
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		303
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		303
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		303

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		304
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		304
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C30	304
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		305
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	305
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		306
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		306
	<b>TradeDate</b> <TradDt>	[0..1]	±		307
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		307
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		307
	<b>LateDeliveryDate</b> <LateDlrvyDt>	[0..1]	±		308
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		308
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		308
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		308
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C21, C22, C23, C24	308
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C21, C22, C23, C24	309
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		310
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	311
	<b>Transactions</b> <TxS>	[0..*]		C19	311
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		314
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		314
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfstrctrTxId>	[0..1]	Text		314
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		314
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		314
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		315
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		315

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		315
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		315
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		315
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		315
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		315
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C3, C10, C16, C27, C28, C35, C36	316
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		321
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		322
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		322
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		322
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C6, C32	322
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		323
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		324
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		324
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		324
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		324
	<b>Registration</b> <Regn>	[0..1]	±		325
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		325
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		325
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		325
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		326
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		326
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		326
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		326
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		327
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		327
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		327

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		327
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		328
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		328
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C30	328
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		329
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	329
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		330
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		330
	<b>TradeDate</b> <TradDt>	[0..1]	±		331
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		331
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		331
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		332
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		332
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		332
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		332
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	332
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C21, C22, C23, C24	333
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		334
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	335
	<b>StatusAndReason</b> <StsAndRsn>	[0..*]		C25, C33	335
{Or	<b>Proprietary</b> <Prtry>	[1..1]	±		335
Or	<b>MatchingStatus</b> <MtchgSts>	[1..1]	±		336
Or	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[1..1]	±		336
Or	<b>SettlementStatus</b> <SttlmSts>	[1..1]	±	C26	337
Or}	<b>InstructionProcessingStatus</b> <InstrPrvgSts>	[1..1]	±		338

## 9.3 Constraints

### C1 **ActiveCurrency**

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

### 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 **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C4 **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### C5 **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.

### C6 **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

### C7 **Country**

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

### C8 **CurrencyAmount**

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

Note: The decimal separator is a dot.

### C9 **CurrencyAmount**

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

Note: The decimal separator is a dot.

### C10 **DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

### C11 **DescriptionPresenceRule**

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

**C12 DescriptionUsageRule**

Description must be used alone as the last resort.

**C13 EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**C14 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C15 ISINPresenceRule**

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

**C16 LateDeliveryDateRule**

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**C17 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C18 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C19 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C20 OtherIdentificationPresenceRule**

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

**C21 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C22 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C23 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C24 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C25 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C26 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C27 PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

**C28 ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

**C29 ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

**C30 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C31 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C32 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C33 SettlementStatusAndMatchedRule**

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

**C34 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.

**C35 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

### **C36 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

## 9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 9.4.1 Pagination <Pgntn>

*Presence:* [1..1]

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

**Pagination <Pgntn>** contains the following elements (see ["Pagination1"](#) on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1341
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1341

## 9.4.2 StatementGeneralDetails <StmtGnlDtls>

*Presence:* [1..1]

*Definition:* Provides general information to the report.

*Impacted by:* C29 "ReportNumberRule"

**StatementGeneralDetails <StmtGnlDtls>** contains the following **Statement64** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportNumber</b> <RptNb>	[0..1]	±		279
	<b>QueryReference</b> <QryRef>	[0..1]	Text		279
	<b>StatementIdentification</b> <StmtId>	[0..1]	Text		280
	<b>StatementDateTime</b> <StmtDtTm>	[1..1]	±		280
	<b>Frequency</b> <Frqcy>	[0..1]	±		280
	<b>UpdateType</b> <UpdTp>	[0..1]	±		280
	<b>StatementStructure</b> <StmtStr>	[1..1]	CodeSet		280
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		281

### Constraints

- **ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

### 9.4.2.1 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see "Number3Choice" on page 1390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1390
Or}	Long <Lng>	[1..1]	Text		1391

### 9.4.2.2 QueryReference <QryRef>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 1929

#### 9.4.2.3 StatementIdentification <Stmtd>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* "Max35Text" on page 1929

#### 9.4.2.4 StatementDateTime <StmtdtTm>

*Presence:* [1..1]

*Definition:* Date and time of the statement.

**StatementDateTime <StmtdtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 9.4.2.5 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "Frequency25Choice" on page 1194 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1194
Or}	Proprietary <Prtry>	[1..1]	±		1195

#### 9.4.2.6 UpdateType <UpdTp>

*Presence:* [0..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType15Choice" on page 1379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1379
Or}	Proprietary <Prtry>	[1..1]	±		1379

#### 9.4.2.7 StatementStructure <StmtdStr>

*Presence:* [1..1]

*Definition:* Specifies whether the statement is sorted by status or transaction.

*Datatype:* "StatementStructure1Code" on page 1909

CodeName	Name	Definition
STAT	Statuses	Statement is sorted by status.
TRAN	Transactions	Statement is sorted by transaction.

#### 9.4.2.8 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

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

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

#### 9.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

#### 9.4.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

#### 9.4.5 Status <Sts>

*Presence:* [0..\*]

*Definition:* Status information.

**Status <Sts>** contains the following **StatusAndReason40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StatusAndReason</b> <StsAndRsn>	[1..1]		C25, C33	284
{Or	<b>Proprietary</b> <Prtry>	[1..1]	±		284
Or	<b>MatchingStatus</b> <MtchgSts>	[1..1]	±		285
Or	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[1..1]	±		285
Or	<b>SettlementStatus</b> <SttlmSts>	[1..1]	±	C26	286
Or}	<b>InstructionProcessingStatus</b> <InstrPrpgSts>	[1..1]	±		287
	<b>Transaction</b> <Tx>	[0..*]		C18	288
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		291
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		291
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfstrctrTxId>	[0..1]	Text		291
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		291
	<b>Tradeldentification</b> <TradId>	[0..*]	Text		291
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		291
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		292
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		292
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		292
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		292
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		292
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		292
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C3, C10, C16, C27, C28, C35, C36	292
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		297
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		298
	<b>SecuritiesMovementType</b> <ScitiesMvmntTp>	[1..1]	CodeSet		298
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		298
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C6, C32	298

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		299
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		300
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		300
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		300
	<b>SecuritiesRTGS</b> <ScitiesRTGS>	[0..1]	±		300
	<b>Registration</b> <Regn>	[0..1]	±		301
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		301
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		301
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		301
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		302
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		302
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		302
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		302
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		303
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		303
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		303
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		303
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		304
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		304
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C30	304
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		305
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	305
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		306
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		306
	<b>TradeDate</b> <TradDt>	[0..1]	±		307
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		307
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		307
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		308
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		308
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		308

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		308
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	308
	<b>ReceivingSettlementParties</b> <RcvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	309
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		310
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	311

#### 9.4.5.1 StatusAndReason <StsAndRsn>

*Presence:* [1..1]

*Definition:* Status and reason for the transaction.

*Impacted by:* C25 "PendingToFailingRule", C33 "SettlementStatusAndMatchedRule"

**StatusAndReason <StsAndRsn>** contains one of the following **Status29Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Proprietary</b> <Prtry>	[1..1]	±		284
Or	<b>MatchingStatus</b> <MtchgSts>	[1..1]	±		285
Or	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[1..1]	±		285
Or	<b>SettlementStatus</b> <SttlmSts>	[1..1]	±	C26	286
Or}	<b>InstructionProcessingStatus</b> <InstrPrpgSts>	[1..1]	±		287

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

- **SettlementStatusAndMatchedRule**

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

##### 9.4.5.1.1 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

#### 9.4.5.1.2 MatchingStatus <MtchgSts>

*Presence:* [1..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus24Choice](#)" on page 1758 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1759
Or	Unmatched <Umtchd>	[1..1]			1759
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1760
Or}	Reason <Rsn>	[1..*]			1760
	Code <Cd>	[1..1]			1760
{Or	Code <Cd>	[1..1]	CodeSet		1761
Or}	Proprietary <Prtry>	[1..1]	±		1763
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1763
Or}	Proprietary <Prtry>	[1..1]	±		1763

#### 9.4.5.1.3 InferredMatchingStatus <lfrrdMtchgSts>

*Presence:* [1..1]

*Definition:* Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

**InferredMatchingStatus <IfrrdMtchgSts>** contains one of the following elements (see "MatchingStatus24Choice" on page 1758 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1759
Or	Unmatched <Umtchd>	[1..1]			1759
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1760
Or}	Reason <Rsn>	[1..*]			1760
	Code <Cd>	[1..1]			1760
{Or	Code <Cd>	[1..1]	CodeSet		1761
Or}	Proprietary <Prtry>	[1..1]	±		1763
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1763
Or}	Proprietary <Prtry>	[1..1]	±		1763

#### 9.4.5.1.4 SettlementStatus <SttlmSts>

*Presence:* [1..1]

*Definition:* Provides the status of settlement of a transaction.

*Impacted by:* C26 "PendingToFailingRule"

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus17Choice" on page 1748 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1748
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1749
Or}	Reason <Rsn>	[1..*]			1749
	Code <Cd>	[1..1]			1749
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1753
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1753
Or	Failing <Fng>	[1..1]			1753
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1753
Or}	Reason <Rsn>	[1..*]			1754
	Code <Cd>	[1..1]			1754
{Or	Code <Cd>	[1..1]	CodeSet		1754
Or}	Proprietary <Prtry>	[1..1]	±		1758
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1758
Or}	Proprietary <Prtry>	[1..1]	±		1758

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

#### 9.4.5.1.5 InstructionProcessingStatus <InstrPrcgSts>

*Presence:* [1..1]

*Definition:* Provides the status of an instruction.

**InstructionProcessingStatus <InstrPrcgSts>** contains one of the following elements (see "InstructionProcessingStatus33Choice" on page 1624 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		1624
Or	CancellationRequested <CxlReqd>	[1..1]	±	C4	1625
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1625
Or	Cancelled <Canc>	[1..1]	±		1625
Or	Generated <Gnrtd>	[1..1]			1626
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1626
Or}	Reason <Rsn>	[1..*]	±		1626
Or	Repair <Rpr>	[1..1]	±		1627
Or	PendingCancellation <PdgCxl>	[1..1]	±		1627
Or}	ModificationRequested <ModReqd>	[1..1]	±	C4	1628

#### 9.4.5.2 Transaction <Tx>

*Presence:* [0..\*]

*Definition:* Details of the transactions reported.

*Impacted by:* C18 "NoAccountOwnerTransactionIdentificationRule"

Transaction &lt;Tx&gt; contains the following Transaction108 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		291
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		291
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		291
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		291
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		291
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		291
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		292
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		292
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		292
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		292
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		292
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		292
	<b>TransactionDetails</b> <TxDtIs>	[0..1]		C3, C10, C16, C27, C28, C35, C36	292
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		297
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		298
	<b>SecuritiesMovementType</b> <SciesMvmntTp>	[1..1]	CodeSet		298
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		298
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C6, C32	298
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		299
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		300
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		300
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		300
	<b>SecuritiesRTGS</b> <SciesRTGS>	[0..1]	±		300
	<b>Registration</b> <Regn>	[0..1]	±		301
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		301

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		301
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		301
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		302
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		302
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		302
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		302
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		303
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		303
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		303
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		303
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		304
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		304
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C30	304
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		305
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	305
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		306
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		306
	<b>TradeDate</b> <TradDt>	[0..1]	±		307
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		307
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		307
	<b>LateDeliveryDate</b> <LateDlrvyDt>	[0..1]	±		308
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		308
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		308
	<b>MatchedStatusTimeStamp</b> <MtdhdStsTmStmp>	[0..1]	DateTime		308
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C21, C22, C23, C24	308
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C21, C22, C23, C24	309
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		310

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	311

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**9.4.5.2.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

**9.4.5.2.2 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

**9.4.5.2.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

**9.4.5.2.4 ProcessorTransactionIdentification <PrcrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 1929

**9.4.5.2.5 TradeIdentification <TradId>**

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 1929

**9.4.5.2.6 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 1929

**9.4.5.2.7 CommonIdentification <CmonId>**

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 1929

**9.4.5.2.8 CorporateActionEventIdentification <CorpActnEvtId>**

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 1929

**9.4.5.2.9 TripartyAgentServiceProviderCollateralTransactionIdentification  
<TrptyAgtSvcPrvdrCollTxId>**

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

*Datatype:* "Max35Text" on page 1929

**9.4.5.2.10 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>**

*Presence:* [0..1]

*Definition:* Unique reference identifying the triparty collateral management transaction from the client's point of view.

*Datatype:* "Max35Text" on page 1929

**9.4.5.2.11 ClientCollateralInstructionIdentification <ClntCollInstrId>**

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the client.

*Datatype:* "Max35Text" on page 1929

**9.4.5.2.12 TripartyAgentServiceProviderCollateralInstructionIdentification  
<TrptyAgtSvcPrvdrCollInstrId>**

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the triparty-agent/service-provider.

*Datatype:* "Max35Text" on page 1929

**9.4.5.2.13 TransactionDetails <TxDtIs>**

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

*Impacted by:* C3 "AdditionalDetailsRule", C10 "DeliveringParty1Rule", C16 "LateDeliveryDateRule", C27 "PostingAmountRule", C28 "ReceivingParty1Rule", C35 "TwoLegTransactionOpeningClosing1Rule", C36 "TwoLegTransactionOpeningClosing2Rule"

**TransactionDetails <TxDtIs>** contains the following **TransactionDetails128** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		297
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		298
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		298
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		298
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C6, C32	298
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		299
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		300
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		300
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		300
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		300
	<b>Registration</b> <Regn>	[0..1]	±		301
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		301
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		301
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		301
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		302
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		302
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		302
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		302
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		303
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		303
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		303
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		303
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		304
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		304
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C30	304
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		305
	<b>FinancialInstrumentIdentification</b> <FinInstrmld>	[1..1]	±	C11, C12, C14, C15, C20	305
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		306

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		306
	<b>TradeDate</b> <TradDt>	[0..1]	±		307
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		307
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		307
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		308
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		308
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		308
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		308
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	308
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C21, C22, C23, C24	309
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		310
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	311

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties/Party1 Must be present

- **LateDeliveryDateRule**

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

On Condition

/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/PostingAmount Must be present

- **ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties/Party1 Must be present

- **TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

#### 9.4.5.2.13.1 TransactionActivity <TxActvty>

*Presence:* [1..1]

*Definition:* Specifies the type of activity to which this instruction relates.

**TransactionActivity <TxActvty>** contains one of the following elements (see "TransactionActivity3Choice" on page 1783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1783
Or}	Proprietary <Prtry>	[1..1]	±		1783

**9.4.5.2.13.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>***Presence:* [0..1]*Definition:* Choice of type for the transaction reported.**SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>** contains one of the following elements (see "SettlementOrCorporateActionEvent30Choice" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1226
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C13	1226

**9.4.5.2.13.3 SecuritiesMovementType <SctiesMvmntTp>***Presence:* [1..1]*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

**9.4.5.2.13.4 Payment <Pmt>***Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

**9.4.5.2.13.5 SettlementParameters <SttlmParams>***Presence:* [0..1]*Definition:* Parameters applied to the settlement of a security transfer.*Impacted by:* C6 "CashClearingSystemRule", C32 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following **SettlementDetails149** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		299
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		300
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		300
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		300
	<b>SecuritiesRTGS</b> <ScitiesRTGS>	[0..1]	±		300
	<b>Registration</b> <Regn>	[0..1]	±		301
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		301
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		301
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		301
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		302
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		302
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		302
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		302
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		303
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		303
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		303
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		303
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		304

#### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### 9.4.5.2.13.5.1 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

**HoldIndicator <HldInd>** contains the following elements (see "[HoldIndicator6](#)" on page 1371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1371
	Reason <Rsn>	[0..*]	±		1371

#### 9.4.5.2.13.5.2 SettlementTransactionCondition <SttlmTxCond>

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "[SettlementTransactionCondition16Choice](#)" on page 1785 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	±		1787

#### 9.4.5.2.13.5.3 SettlingCapacity <SttlgCpcty>

*Presence:* [0..1]

*Definition:* Role of a party in the settlement of the transaction.

**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1364

#### 9.4.5.2.13.5.4 StampDutyTaxBasis <StmpDtyTaxBsis>

*Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 9.4.5.2.13.5.5 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1375
Or}	Proprietary <Prtry>	[1..1]	±		1376

#### 9.4.5.2.13.5.6 Registration <Regn>

*Presence:* [0..1]

*Definition:* Specifies whether registration should occur upon receipt.

**Registration <Regn>** contains one of the following elements (see "Registration9Choice" on page 1377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1377
Or}	Proprietary <Prtry>	[1..1]	±		1377

#### 9.4.5.2.13.5.7 BeneficialOwnership <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "BeneficialOwnership4Choice" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1378
Or}	Proprietary <Prtry>	[1..1]	±		1378

#### 9.4.5.2.13.5.8 CashClearingSystem <CshClrSys>

*Presence:* [0..1]

*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.

**CashClearingSystem <CshClrSys>** contains one of the following elements (see "CashSettlementSystem4Choice" on page 1122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1122
Or}	Proprietary <Prtry>	[1..1]	±		1122

#### 9.4.5.2.13.5.9 TaxCapacity <TaxCpcty>

*Presence:* [0..1]

*Definition:* Tax role capacity of the instructing party.

**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

#### 9.4.5.2.13.5.10 RepurchaseType <RpTp>

*Presence:* [0..1]

*Definition:* Specifies whether the rate is fixed, variable or a forfeit.

**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType22Choice](#)" on page 1353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1354
Or}	Proprietary <Prtry>	[1..1]	±		1354

#### 9.4.5.2.13.5.11 MarketClientSide <MktClntSd>

*Presence:* [0..1]

*Definition:* Specifies if an instruction is for a market side or a client side transaction.

**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1220
Or}	Proprietary <Prtry>	[1..1]	±		1221

#### 9.4.5.2.13.5.12 BlockTrade <BlckTrad>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction is a block parent or child.

**BlockTrade <BlckTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1370

#### 9.4.5.2.13.5.13 LegalRestrictions <LglRstrctns>

*Presence:* [0..1]

*Definition:* Regulatory restrictions applicable to a security.

**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "Restriction5Choice" on page 1364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1364
Or}	Proprietary <Prtry>	[1..1]	±		1365

#### 9.4.5.2.13.5.14 SettlementSystemMethod <SttlmSysMtd>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "SettlementSystemMethod4Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

#### 9.4.5.2.13.5.15 NettingEligibility <NetgElgblty>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is eligible for netting.

**NettingEligibility <NetgElgblty>** contains one of the following elements (see "NettingEligibility4Choice" on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1366
Or}	Proprietary <Prtry>	[1..1]	±		1366

#### 9.4.5.2.13.5.16 CCPEligibility <CCPElgblty>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

**CCPEligibility <CCPElgblty>** contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1369
Or}	Proprietary <Prtry>	[1..1]	±		1370

#### 9.4.5.2.13.5.17 LetterOfGuarantee <LttrOfGrnt>

*Presence:* [0..1]

*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

**LetterOfGuarantee <LtrOfGrnt>** contains one of the following elements (see "LetterOfGuarantee4Choice" on page 1359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1359
Or}	Proprietary <Prtry>	[1..1]	±		1359

#### 9.4.5.2.13.5.18 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 1905

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

#### 9.4.5.2.13.6 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "PlaceOfTradeIdentification1" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C26	1223
	LEI <LEI>	[0..1]	IdentifierSet		1224

#### 9.4.5.2.13.7 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* C30 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see ["SafeKeepingPlace3"](#) on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 9.4.5.2.13.8 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see ["PlaceOfClearingIdentification2"](#) on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1123
	LEI <LEI>	[0..1]	IdentifierSet		1123

#### 9.4.5.2.13.9 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* [C11 "DescriptionPresenceRule"](#), [C12 "DescriptionUsageRule"](#), [C14 "ISINGuideline"](#), [C15 "ISINPresenceRule"](#), [C20 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see ["SecurityIdentification19"](#) on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

**Constraints**

- **DescriptionPresenceRule**

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

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
Or    /Description Must be present
```

**9.4.5.2.13.10 PostingQuantity <PstngQty>**

*Presence:* [1..1]

*Definition:* Quantity of financial instrument (to be) posted to the safekeeping account.

**PostingQuantity <PstngQty>** contains one of the following elements (see "[Quantity6Choice](#)" on [page 1191](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

**9.4.5.2.13.11 PostingAmount <PstngAmt>**

*Presence:* [0..1]

*Definition:* Amount of money that is to be/was posted to the account.

**PostingAmount <PstngAmt>** contains the following elements (see "[AmountAndDirection51](#)" on page 1087 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1088
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1088
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1088

#### 9.4.5.2.13.12 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1129
Or}	DateCode <DtCd>	[1..1]			1129
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

#### 9.4.5.2.13.13 ExpectedSettlementDate <XpctdSttlmDt>

*Presence:* [0..1]

*Definition:* Date/time at which the sender expects settlement.

**ExpectedSettlementDate <XpctdSttlmDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 9.4.5.2.13.14 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate19Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1125
Or}	DateCode <DtCd>	[1..1]	±		1126

**9.4.5.2.13.15 LateDeliveryDate <LateDlvryDt>***Presence:* [0..1]*Definition:* Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.**LateDeliveryDate <LateDlvryDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**9.4.5.2.13.16 ExpectedValueDate <XpctdValDt>***Presence:* [0..1]*Definition:* For against payment transactions, the value date/time at which the account servicer expects the settlement amount to be credited or debited.**ExpectedValueDate <XpctdValDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**9.4.5.2.13.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* ["ISODatetime"](#) on page 1923**9.4.5.2.13.18 MatchedStatusTimeStamp <MtchdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is matched.*Datatype:* ["ISODatetime"](#) on page 1923**9.4.5.2.13.19 DeliveringSettlementParties <DlvrgSttlmPties>***Presence:* [0..1]*Definition:* Identifies the chain of delivering settlement parties.*Impacted by:* [C21 "Party2PresenceRule"](#), [C22 "Party3PresenceRule"](#), [C23 "Party4PresenceRule"](#), [C24 "Party5PresenceRule"](#)

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties78" on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1421
	Party1 <Pty1>	[0..1]	±		1422
	Party2 <Pty2>	[0..1]	±		1422
	Party3 <Pty3>	[0..1]	±		1422
	Party4 <Pty4>	[0..1]	±		1423
	Party5 <Pty5>	[0..1]	±		1423

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 9.4.5.2.13.20 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C21 "Party2PresenceRule", C22 "Party3PresenceRule", C23 "Party4PresenceRule", C24 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties78" on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1421
	Party1 <Pty1>	[0..1]	±		1422
	Party2 <Pty2>	[0..1]	±		1422
	Party3 <Pty3>	[0..1]	±		1422
	Party4 <Pty4>	[0..1]	±		1423
	Party5 <Pty5>	[0..1]	±		1423

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 9.4.5.2.13.21 TransactionAdditionalDetails <TxAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional details on the transaction which can not be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 1929

**9.4.5.2.13.22 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.*Impacted by:* C34 "SupplementaryDataRule"**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

**Constraints**

- **SupplementaryDataRule**

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

**9.4.6 Transactions <Txs>***Presence:* [0..\*]*Definition:* Details of the transactions reported.*Impacted by:* C19 "NoAccountOwnerTransactionIdentificationRule"

**Transactions <Txs>** contains the following **Transaction109** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		314
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		314
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		314
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		314
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		314
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		315
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		315
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		315
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		315
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		315
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		315
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		315
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C3, C10, C16, C27, C28, C35, C36	316
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		321
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		322
	<b>SecuritiesMovementType</b> <SciesMvmntTp>	[1..1]	CodeSet		322
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		322
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C6, C32	322
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		323
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		324
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		324
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		324
	<b>SecuritiesRTGS</b> <SciesRTGS>	[0..1]	±		324
	<b>Registration</b> <Regn>	[0..1]	±		325
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		325

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		325
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		325
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		326
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		326
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		326
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		326
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		327
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		327
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		327
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		327
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		328
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		328
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C30	328
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		329
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C11, C12, C14, C15, C20	329
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		330
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		330
	<b>TradeDate</b> <TradDt>	[0..1]	±		331
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		331
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		331
	<b>LateDeliveryDate</b> <LateDlvyDt>	[0..1]	±		332
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		332
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		332
	<b>MatchedStatusTimeStamp</b> <MchdStsTmStmp>	[0..1]	DateTime		332
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C21, C22, C23, C24	332
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C21, C22, C23, C24	333
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		334

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	335
	<b>StatusAndReason</b> <StsAndRsn>	[0..*]		C25, C33	335
{Or	<b>Proprietary</b> <Prtry>	[1..1]	±		335
Or	<b>MatchingStatus</b> <MtchgSts>	[1..1]	±		336
Or	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[1..1]	±		336
Or	<b>SettlementStatus</b> <SttlmSts>	[1..1]	±	C26	337
Or}	<b>InstructionProcessingStatus</b> <InstrPrcgSts>	[1..1]	±		338

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**9.4.6.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

**9.4.6.2 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

**9.4.6.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

**9.4.6.4 ProcessorTransactionIdentification <PrcrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 1929

**9.4.6.5 TradeIdentification <TradId>**

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 1929

#### **9.4.6.6 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 1929

#### **9.4.6.7 CommonIdentification <CmonId>**

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 1929

#### **9.4.6.8 CorporateActionEventIdentification <CorpActnEvtId>**

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 1929

#### **9.4.6.9 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>**

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

*Datatype:* "Max35Text" on page 1929

#### **9.4.6.10 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>**

*Presence:* [0..1]

*Definition:* Unique reference identifying the triparty collateral management transaction from the client's point of view.

*Datatype:* "Max35Text" on page 1929

#### **9.4.6.11 ClientCollateralInstructionIdentification <ClntCollInstrId>**

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the client.

*Datatype:* "Max35Text" on page 1929

#### **9.4.6.12 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>**

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the triparty-agent/service-provider.

*Datatype:* "Max35Text" on page 1929

#### **9.4.6.13 TransactionDetails <TxDtls>**

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

*Impacted by:* C3 "AdditionalDetailsRule", C10 "DeliveringParty1Rule", C16 "LateDeliveryDateRule", C27 "PostingAmountRule", C28 "ReceivingParty1Rule", C35 "TwoLegTransactionOpeningClosing1Rule", C36 "TwoLegTransactionOpeningClosing2Rule"

**TransactionDetails <TxDtls>** contains the following **TransactionDetails128** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionActivity</b> <TxActvty>	[1..1]	±		321
	<b>SettlementTransactionOrCorporateActionEventType</b> <SttlmTxOrCorpActnEvtTp>	[0..1]	±		322
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		322
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		322
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C6, C32	322
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		323
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		324
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		324
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		324
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		324
	<b>Registration</b> <Regn>	[0..1]	±		325
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		325
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		325
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		325
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		326
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		326
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		326
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		326
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		327
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		327
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		327
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		327
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		328
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		328
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C30	328
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		329
	<b>FinancialInstrumentIdentification</b> <FinInstrmld>	[1..1]	±	C11, C12, C14, C15, C20	329
	<b>PostingQuantity</b> <PstngQty>	[1..1]	±		330

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PostingAmount</b> <PstngAmt>	[0..1]	±		330
	<b>TradeDate</b> <TradDt>	[0..1]	±		331
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		331
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		331
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		332
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		332
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		332
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		332
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C21, C22, C23, C24	332
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C21, C22, C23, C24	333
	<b>TransactionAdditionalDetails</b> <TxAddtlDtls>	[0..1]	Text		334
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C34	335

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties/Party1 Must be present

- **LateDeliveryDateRule**

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

On Condition

/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/PostingAmount Must be present

- **ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties/Party1 Must be present

- **TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

#### 9.4.6.13.1 TransactionActivity <TxActvty>

*Presence:* [1..1]

*Definition:* Specifies the type of activity to which this instruction relates.

**TransactionActivity <TxActvty>** contains one of the following elements (see "TransactionActivity3Choice" on page 1783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1783
Or}	Proprietary <Prtry>	[1..1]	±		1783

**9.4.6.13.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>***Presence:* [0..1]*Definition:* Choice of type for the transaction reported.**SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>** contains one of the following elements (see "[SettlementOrCorporateActionEvent30Choice](#)" on page 1226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1226
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C13	1226

**9.4.6.13.3 SecuritiesMovementType <SctiesMvmntTp>***Presence:* [1..1]*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.*Datatype:* "[ReceiveDelivery1Code](#)" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

**9.4.6.13.4 Payment <Pmt>***Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "[DeliveryReceiptType2Code](#)" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

**9.4.6.13.5 SettlementParameters <SttlmParams>***Presence:* [0..1]*Definition:* Parameters applied to the settlement of a security transfer.*Impacted by:* [C6 "CashClearingSystemRule"](#), [C32 "SettlementDetailsRule"](#)

**SettlementParameters <SttlmParams>** contains the following **SettlementDetails149** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		323
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		324
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		324
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		324
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		324
	<b>Registration</b> <Regn>	[0..1]	±		325
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		325
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		325
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		325
	<b>RepurchaseType</b> <RpTp>	[0..1]	±		326
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		326
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		326
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		326
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		327
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		327
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		327
	<b>LetterOfGuarantee</b> <LtrOfGrnt>	[0..1]	±		327
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		328

#### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### 9.4.6.13.5.1 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

**HoldIndicator <HldInd>** contains the following elements (see "HoldIndicator6" on page 1371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1371
	Reason <Rsn>	[0..*]	±		1371

#### 9.4.6.13.5.2 SettlementTransactionCondition <SttlmTxCond>

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "SettlementTransactionCondition16Choice" on page 1785 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	±		1787

#### 9.4.6.13.5.3 SettlingCapacity <SttlgCpcty>

*Presence:* [0..1]

*Definition:* Role of a party in the settlement of the transaction.

**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "SettlingCapacity7Choice" on page 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1364

#### 9.4.6.13.5.4 StampDutyTaxBasis <StmpDtyTaxBsis>

*Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 9.4.6.13.5.5 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1375
Or}	Proprietary <Prtry>	[1..1]	±		1376

#### 9.4.6.13.5.6 Registration <Regn>

*Presence:* [0..1]

*Definition:* Specifies whether registration should occur upon receipt.

**Registration <Regn>** contains one of the following elements (see "Registration9Choice" on page 1377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1377
Or}	Proprietary <Prtry>	[1..1]	±		1377

#### 9.4.6.13.5.7 BeneficialOwnership <BnfcOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfcOwnrsh>** contains one of the following elements (see "BeneficialOwnership4Choice" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1378
Or}	Proprietary <Prtry>	[1..1]	±		1378

#### 9.4.6.13.5.8 CashClearingSystem <CshClrSys>

*Presence:* [0..1]

*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.

**CashClearingSystem <CshClrSys>** contains one of the following elements (see "CashSettlementSystem4Choice" on page 1122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1122
Or}	Proprietary <Prtry>	[1..1]	±		1122

#### 9.4.6.13.5.9 TaxCapacity <TaxCpcty>

*Presence:* [0..1]

*Definition:* Tax role capacity of the instructing party.

**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

#### 9.4.6.13.5.10 RepurchaseType <RpTp>

*Presence:* [0..1]

*Definition:* Specifies whether the rate is fixed, variable or a forfeit.

**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType22Choice](#)" on page 1353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1354
Or}	Proprietary <Prtry>	[1..1]	±		1354

#### 9.4.6.13.5.11 MarketClientSide <MktClntSd>

*Presence:* [0..1]

*Definition:* Specifies if an instruction is for a market side or a client side transaction.

**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1220
Or}	Proprietary <Prtry>	[1..1]	±		1221

#### 9.4.6.13.5.12 BlockTrade <BlckTrad>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction is a block parent or child.

**BlockTrade <BlckTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1370

#### 9.4.6.13.5.13 LegalRestrictions <LglRstrctns>

*Presence:* [0..1]

*Definition:* Regulatory restrictions applicable to a security.

**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "Restriction5Choice" on page 1364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1364
Or}	Proprietary <Prtry>	[1..1]	±		1365

#### 9.4.6.13.5.14 SettlementSystemMethod <SttlmSysMtd>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "SettlementSystemMethod4Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

#### 9.4.6.13.5.15 NettingEligibility <NetgElgblty>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is eligible for netting.

**NettingEligibility <NetgElgblty>** contains one of the following elements (see "NettingEligibility4Choice" on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1366
Or}	Proprietary <Prtry>	[1..1]	±		1366

#### 9.4.6.13.5.16 CCPEligibility <CCPElgblty>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

**CCPEligibility <CCPElgblty>** contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1369
Or}	Proprietary <Prtry>	[1..1]	±		1370

#### 9.4.6.13.5.17 LetterOfGuarantee <LttrOfGrnt>

*Presence:* [0..1]

*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

**LetterOfGuarantee <LtrOfGrnt>** contains one of the following elements (see "LetterOfGuarantee4Choice" on page 1359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1359
Or}	Proprietary <Prtry>	[1..1]	±		1359

#### 9.4.6.13.5.18 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 1905

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

#### 9.4.6.13.6 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "PlaceOfTradeIdentification1" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C26	1223
	LEI <LEI>	[0..1]	IdentifierSet		1224

#### 9.4.6.13.7 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* C30 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see ["SafeKeepingPlace3"](#) on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 9.4.6.13.8 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see ["PlaceOfClearingIdentification2"](#) on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1123
	LEI <LEI>	[0..1]	IdentifierSet		1123

#### 9.4.6.13.9 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* [C11 "DescriptionPresenceRule"](#), [C12 "DescriptionUsageRule"](#), [C14 "ISINGuideline"](#), [C15 "ISINPresenceRule"](#), [C20 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see ["SecurityIdentification19"](#) on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrlId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

**Constraints**

- **DescriptionPresenceRule**

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

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
Or    /Description Must be present
```

**9.4.6.13.10 PostingQuantity <PstngQty>**

*Presence:* [1..1]

*Definition:* Quantity of financial instrument (to be) posted to the safekeeping account.

**PostingQuantity <PstngQty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

**9.4.6.13.11 PostingAmount <PstngAmt>**

*Presence:* [0..1]

*Definition:* Amount of money that is to be/was posted to the account.

**PostingAmount <PstngAmt>** contains the following elements (see "[AmountAndDirection51](#)" on page 1087 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1088
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1088
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1088

#### 9.4.6.13.12 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1129
Or}	DateCode <DtCd>	[1..1]			1129
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

#### 9.4.6.13.13 ExpectedSettlementDate <XpctdSttlmDt>

*Presence:* [0..1]

*Definition:* Date/time at which the sender expects settlement.

**ExpectedSettlementDate <XpctdSttlmDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 9.4.6.13.14 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate19Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1125
Or}	DateCode <DtCd>	[1..1]	±		1126

**9.4.6.13.15 LateDeliveryDate <LateDlvryDt>***Presence:* [0..1]*Definition:* Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.**LateDeliveryDate <LateDlvryDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**9.4.6.13.16 ExpectedValueDate <XpctdValDt>***Presence:* [0..1]*Definition:* For against payment transactions, the value date/time at which the account servicer expects the settlement amount to be credited or debited.**ExpectedValueDate <XpctdValDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**9.4.6.13.17 AcknowledgedStatusTimeStamp <AckdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* "ISODatetime" on page 1923**9.4.6.13.18 MatchedStatusTimeStamp <MtchdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is matched.*Datatype:* "ISODatetime" on page 1923**9.4.6.13.19 DeliveringSettlementParties <DlvrgSttImPties>***Presence:* [0..1]*Definition:* Identifies the chain of delivering settlement parties.*Impacted by:* C21 "Party2PresenceRule", C22 "Party3PresenceRule", C23 "Party4PresenceRule", C24 "Party5PresenceRule"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties78" on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1421
	Party1 <Pty1>	[0..1]	±		1422
	Party2 <Pty2>	[0..1]	±		1422
	Party3 <Pty3>	[0..1]	±		1422
	Party4 <Pty4>	[0..1]	±		1423
	Party5 <Pty5>	[0..1]	±		1423

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 9.4.6.13.20 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C21 "Party2PresenceRule", C22 "Party3PresenceRule", C23 "Party4PresenceRule", C24 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties78" on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1421
	Party1 <Pty1>	[0..1]	±		1422
	Party2 <Pty2>	[0..1]	±		1422
	Party3 <Pty3>	[0..1]	±		1422
	Party4 <Pty4>	[0..1]	±		1423
	Party5 <Pty5>	[0..1]	±		1423

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 9.4.6.13.21 TransactionAdditionalDetails <TxAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional details on the transaction which can not be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 1929

**9.4.6.13.22 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.*Impacted by:* C34 "SupplementaryDataRule"**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

**Constraints**

- SupplementaryDataRule**

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

**9.4.6.14 StatusAndReason <StsAndRsn>***Presence:* [0..\*]*Definition:* Status and reason for the transaction.*Impacted by:* C25 "PendingToFailingRule", C33 "SettlementStatusAndMatchedRule"**StatusAndReason <StsAndRsn>** contains one of the following **Status29Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Proprietary</b> <Prtry>	[1..1]	±		335
Or	<b>MatchingStatus</b> <MtchgSts>	[1..1]	±		336
Or	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[1..1]	±		336
Or	<b>SettlementStatus</b> <SttlmSts>	[1..1]	±	C26	337
Or}	<b>InstructionProcessingStatus</b> <InstrPrpgSts>	[1..1]	±		338

**Constraints**

- PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

- SettlementStatusAndMatchedRule**

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

**9.4.6.14.1 Proprietary <Prtry>***Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

#### 9.4.6.14.2 MatchingStatus <MtchgSts>

*Presence:* [1..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus24Choice](#)" on page 1758 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1759
Or	Unmatched <Umtchd>	[1..1]			1759
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1760
Or}	Reason <Rsn>	[1..*]			1760
	Code <Cd>	[1..1]			1760
{Or	Code <Cd>	[1..1]	CodeSet		1761
Or}	Proprietary <Prtry>	[1..1]	±		1763
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1763
Or}	Proprietary <Prtry>	[1..1]	±		1763

#### 9.4.6.14.3 InferredMatchingStatus <lfrrdMtchgSts>

*Presence:* [1..1]

*Definition:* Provides the matching status of an instruction as known by the account servicer based on an allegation. At this time no matching took place on the market (at the CSD/ICSD).

**InferredMatchingStatus <IfrrdMtchgSts>** contains one of the following elements (see "MatchingStatus24Choice" on page 1758 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1759
Or	Unmatched <Umtchd>	[1..1]			1759
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1760
Or}	Reason <Rsn>	[1..*]			1760
	Code <Cd>	[1..1]			1760
{Or	Code <Cd>	[1..1]	CodeSet		1761
Or}	Proprietary <Prtry>	[1..1]	±		1763
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1763
Or}	Proprietary <Prtry>	[1..1]	±		1763

#### 9.4.6.14.4 SettlementStatus <SttlmSts>

*Presence:* [1..1]

*Definition:* Provides the status of settlement of a transaction.

*Impacted by:* C26 "PendingToFailingRule"

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus17Choice" on page 1748 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1748
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1749
Or}	Reason <Rsn>	[1..*]			1749
	Code <Cd>	[1..1]			1749
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1753
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1753
Or	Failing <Fng>	[1..1]			1753
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1753
Or}	Reason <Rsn>	[1..*]			1754
	Code <Cd>	[1..1]			1754
{Or	Code <Cd>	[1..1]	CodeSet		1754
Or}	Proprietary <Prtry>	[1..1]	±		1758
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1758
Or}	Proprietary <Prtry>	[1..1]	±		1758

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

#### 9.4.6.14.5 InstructionProcessingStatus <InstrPrcgSts>

*Presence:* [1..1]

*Definition:* Provides the status of an instruction.

**InstructionProcessingStatus <InstrPrcgSts>** contains one of the following elements (see "InstructionProcessingStatus33Choice" on page 1624 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		1624
Or	CancellationRequested <CxlReqd>	[1..1]	±	C4	1625
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1625
Or	Cancelled <Canc>	[1..1]	±		1625
Or	Generated <Gnrtd>	[1..1]			1626
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1626
Or}	Reason <Rsn>	[1..*]	±		1626
Or	Repair <Rpr>	[1..1]	±		1627
Or	PendingCancellation <PdgCxl>	[1..1]	±		1627
Or}	ModificationRequested <ModReqd>	[1..1]	±	C4	1628

# 10      **semt.019.001.08**

## **SecuritiesSettlementTransactionAllegementReportV08**

### 10.1    **MessageDefinition Functionality**

#### Scope

An account servicer sends a SecuritiesSettlementTransactionAllegementReport to an account owner to provide, at a specified time, the status and details of pending settlement allegements, for all or selected securities in a specified safekeeping account.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesSettlementTransactionAllegementReportV08 MessageDefinition is composed of 5 MessageBuildingBlocks:

##### A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

##### B. StatementGeneralDetails

General information related to the report.

##### C. AccountOwner

Party that legally owns the account.

##### D. SafekeepingAccount

Account to or from which a securities entry is made.

##### E. AllegementDetails

Details of the allegement.

## 10.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStltnTxAllgmtRpt>	[1..1]		C5, C6, C7	
	<b>Pagination</b> <Pgntn>	[1..1]	±		348
	<b>StatementGeneralDetails</b> <StmntGnlDtls>	[1..1]		C33	348
	<b>ReportNumber</b> <RptNb>	[0..1]	±		349
	<b>QueryReference</b> <QryRef>	[0..1]	Text		349
	<b>StatementIdentification</b> <StmntId>	[0..1]	Text		349
	<b>StatementDateTime</b> <StmntDtTm>	[1..1]	±		350
	<b>Frequency</b> <Frqcy>	[0..1]	±		350
	<b>UpdateType</b> <UpdTp>	[0..1]	±		350
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		350
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		351
	<b>SafekeepingAccount</b> <StkpgAcct>	[1..1]	±		351
	<b>AllegementDetails</b> <AllgmtDtls>	[0..*]	±	C14, C23, C32, C36, C41, C42, C43	351

## 10.3 Constraints

### C1 ActiveCurrency

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

### 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 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C4 AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**C5 AllegementDetailsActivityRule1**

If StatementGeneralDetails/ActivityIndicator is FALSE (NO), then AllegementDetails is not allowed.

On Condition  
     /StatementGeneralDetails/ActivityIndicator is equal to value 'false'  
 Following Must be True  
     /AllegementDetails[\*] Must be absent

*This constraint is defined at the MessageDefinition level.*

**C6 AllegementDetailsActivityRule2**

If StatementGeneralDetails/ActivityIndicator is TRUE (YES), then at least one occurrence of AllegementDetails must be present.

On Condition  
     /StatementGeneralDetails/ActivityIndicator is equal to value 'true'  
 Following Must be True  
     /AllegementDetails[1] Must be present

*This constraint is defined at the MessageDefinition level.*

**C7 AllegementStatusRule**

Unless bilaterally agreed between the Sender and Receiver, if AllegementDetails/Status is present, then the statement must be a delta statement (StatementGeneralDetails/UpdateType: Delta). In a complete statement (StatementGeneralDetails/UpdateType: Complete), a removed or cancelled Status (AllegementDetails/Status) must not be reported.

*This constraint is defined at the MessageDefinition level.*

**C8 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.

**C9 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C10 CashClearingSystemRule**

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**C11 Country**

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

**C12 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C13 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C14 DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

**C15 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**C16 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C17 DescriptionPresenceRule**

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

**C18 DescriptionUsageRule**

Description must be used alone as the last resort.

**C19 IBAN**

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

**C20 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C21 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C22 ISINPresenceRule**

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

**C23 LateDeliveryDateRule**

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**C24 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C25 NumberRule**

If Number is negative, then Sign must be present.

**C26 OtherIdentificationPresenceRule**

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

**C27 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C28 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C29 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C30 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C31 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C32 ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

**C33 ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

**C34 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C35 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

**C36 SettlementAmountRule**

If the instruction is against payment, then SettlementAmount must be present.

**C37 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C38 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C39 SignRule**

When Sign is present, rate must not be zero.

**C40 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.

**C41 TradeDateRule**

If Trade Date/Time is present with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C42 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of

---

TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/  
SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

---

**Securities Lending Initiation****SecuritiesMovementType: Delivery (DELI)****SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)****Securities Lending Return****SecuritiesMovementType: Receive (RECE)****SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)****Securities Borrowing Initiation****SecuritiesMovementType: Receive (RECE)****SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)****Securities Borrowing Return****SecuritiesMovementType: Delivery (DELI)****SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).****C43 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is alleged by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

**Sell-Buy Back: Sell****SecuritiesMovementType: Delivery (DELI)****SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)****Sell-Buy Back: Buy Back****SecuritiesMovementType: Receive (RECE)****SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)****Buy-Sell Back: Buy****SecuritiesMovementType: Receive (RECE)****SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)****Buy-Sell Back: Sell Back****SecuritiesMovementType: Delivery (DELI)**

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

## 10.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 10.4.1 Pagination <Pgntn>

*Presence:* [1..1]

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

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1341
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1341

### 10.4.2 StatementGeneralDetails <StmntGnIDtls>

*Presence:* [1..1]

*Definition:* General information related to the report.

*Impacted by:* C33 "ReportNumberRule"

**StatementGeneralDetails <StmntGnlDtls>** contains the following **Statement63** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportNumber</b> <RptNb>	[0..1]	±		349
	<b>QueryReference</b> <QryRef>	[0..1]	Text		349
	<b>StatementIdentification</b> <StmntId>	[0..1]	Text		349
	<b>StatementDateTime</b> <StmntDtTm>	[1..1]	±		350
	<b>Frequency</b> <Frqcy>	[0..1]	±		350
	<b>UpdateType</b> <UpdTp>	[0..1]	±		350
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		350

#### Constraints

- **ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002.

#### 10.4.2.1 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see "[Number3Choice](#)" on page 1390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1390
Or}	Long <Lng>	[1..1]	Text		1391

#### 10.4.2.2 QueryReference <QryRef>

*Presence:* [0..1]

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

*Datatype:* "[Max35Text](#)" on page 1929

#### 10.4.2.3 StatementIdentification <StmntId>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

---

Datatype: "Max35Text" on page 1929

---

#### 10.4.2.4 StatementDateTime <StmtDtTm>

*Presence:* [1..1]

*Definition:* Date and time of the statement.

**StatementDateTime <StmtDtTm>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 10.4.2.5 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "[Frequency25Choice](#)" on page 1194 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1194
Or}	Proprietary <Prtry>	[1..1]	±		1195

#### 10.4.2.6 UpdateType <UpdTp>

*Presence:* [0..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see "[UpdateType15Choice](#)" on page 1379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1379
Or}	Proprietary <Prtry>	[1..1]	±		1379

#### 10.4.2.7 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

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

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

### 10.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

### 10.4.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

### 10.4.5 AllegementDetails <AllgmtDtls>

*Presence:* [0..\*]

*Definition:* Details of the allegement.

*Impacted by:* [C14 "DeliveringParty1Rule"](#), [C23 "LateDeliveryDateRule"](#), [C32 "ReceivingParty1Rule"](#), [C36 "SettlementAmountRule"](#), [C41 "TradeDateRule"](#), [C42 "TwoLegTransactionOpeningClosing1Rule"](#), [C43 "TwoLegTransactionOpeningClosing2Rule"](#)

**AllegationDetails <AllgmtDtls>** contains the following elements (see "SecuritiesTradeDetails95" on page 1260 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		1266
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1266
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1266
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1266
	TradeIdentification <TradId>	[0..*]	Text		1266
	CommonIdentification <CmonId>	[0..1]	Text		1267
	PoolIdentification <PoolId>	[0..1]	Text		1267
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1267
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1267
	Payment <Pmt>	[1..1]	CodeSet		1267
	Status <Sts>	[0..1]	±		1267
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1268
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1268
	TradeDate <TradDt>	[0..1]	±		1268
	SettlementDate <SttlmDt>	[1..1]	±		1269
	DealPrice <DealPric>	[0..1]	±		1269
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1269
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C10, C11, C12, C13, C14	1270
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C34	1271
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1274
	TypeOfPrice <TpOfPric>	[0..1]	±		1274
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C15, C35	1274
	SecuritiesFinancingDetails <SctiesFincgDtls>	[0..1]			1275
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		1275
	ClosingLegIdentification <ClsgLegId>	[0..1]	Text		1275
	TerminationDate <TermtnDt>	[0..1]	±		1276
	RateType <RateTp>	[0..1]	±		1276

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LegalFramework <LglFrmwk>	[0..1]	±		1276
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		1276
	InterestPayment <IntrstPmt>	[0..1]	Indicator		1277
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		1277
	RepurchaseRate <RpRate>	[0..1]	±	C43	1277
	TransactionCallDelay <TxCallDely>	[0..1]	Text		1277
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1278
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		1278
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		1278
	SettlementParameters <SttlmParams>	[1..1]	±	C9, C38	1278
	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1279
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1281
	SettlementAmount <SttlmAmt>	[0..1]	±		1283
	OtherAmounts <OthrAmts>	[0..1]			1283
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1284
	ChargesFees <ChrgsFees>	[0..1]	±		1284
	TradeAmount <TradAmt>	[0..1]	±		1285
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1285
	LocalTax <LclTax>	[0..1]	±		1285
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1285
	Other <Othr>	[0..1]	±		1286
	StampDuty <StmpDty>	[0..1]	±		1286
	TransactionTax <TxTax>	[0..1]	±		1286
	WithholdingTax <WhldgTax>	[0..1]	±		1287
	ConsumptionTax <CsmpnTax>	[0..1]	±		1287
	OtherBusinessParties <OthrBizPties>	[0..1]		C19	1287
	Investor <Invstr>	[0..1]	±		1288

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1288
	StockExchange <StockXchg>	[0..1]	±		1288
	TradeRegulator <TradRgltr>	[0..1]	±		1289
	TripartyAgent <TrptyAgt>	[0..1]	±		1289
	SupplementaryData <SplmtryData>	[0..*]	±	C17	1289

**Constraints**

- **DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties Must be present

And /DeliveringSettlementParties/Party1 Must be present

- **LateDeliveryDateRule**

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties Must be present

And /ReceivingSettlementParties/Party1 Must be present

- **SettlementAmountRule**

If the instruction is against payment, then SettlementAmount must be present.

On Condition

/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/SettlementAmount Must be present

- **TradeDateRule**

If Trade Date/Time is present with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

- **TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

**Securities Lending Return**

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

**Securities Borrowing Initiation**

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

**Securities Borrowing Return**

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

**• TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is alleged by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

**Collateral (giver) Out Initiation**

---

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

# 11      **semt.020.001.05**

## **SecuritiesMessageCancellationAdviceV05**

### 11.1    **MessageDefinition Functionality**

#### Scope

An account servicer sends a SecuritiesMessageCancellationAdvice to an account owner to inform of the cancellation of a securities message previously sent by an account servicer.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

#### Usage

The previously sent message may be:

- a securities settlement transaction confirmation
- a report (transactions, pending transactions, allegements, accounting and custody securities balance)
- a allegement notification (when sent by mistake or because the counterparty cancelled its instruction)
- a portfolio transfer notification
- an intra-position movement confirmation
- a transaction generation notification

The previously sent message cannot be a status advice message (any). If a status advice should not have been sent, a new status advice with the correct status should be sent, not a cancellation advice.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesMessageCancellationAdviceV05 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. Reference

Reference to the message advised to be cancelled by the account servicer.

B. AccountOwner

Party that legally owns the account.

C. SafekeepingAccount

Account to or from which a securities entry is made.

D. SupplementaryData

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

## 11.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root &lt;Document&gt; &lt;ScitiesMsgCxlAdv&gt;</i>	[1..1]			
	<b>Reference</b> <Ref>	[1..1]	±	C2, C3	360
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		362
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		362
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C4	362

## 11.3 Constraints

**C1 AnyBIC**

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

**C2 OtherMessageIdentificationUsageRule**

If OtherMessageIdentification is used, then the message to be cancelled must not be one that can be identified using of the message identification available in the choice list.

**C3 SecuritiesSettlementTransactionAllegementNotificationRule**

The SecuritiesMessageCancellationAdvice can be used to cancel a SecuritiesSettlementTransactionAllegementNotification for two reasons:

- The message was sent by mistake
- The counterparty cancelled its instruction.

**C4 SupplementaryDataRule**

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

## 11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 11.4.1 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the message advised to be cancelled by the account servicer.

*Impacted by:* C2 "OtherMessageIdentificationUsageRule", C3 "SecuritiesSettlementTransactionAllegementNotificationRule"

**Reference <Ref>** contains one of the following elements (see "References43Choice" on page 1204 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConfld>	[1..1]			1206
	TransactionIdentification <Txld>	[1..1]	Text		1206
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1206
	Payment <Pmt>	[1..1]	CodeSet		1206
Or	IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfld>	[1..1]	Text		1207
Or	SecuritiesBalanceAccountingReportIdentification <SctiesBalAcctgRptld>	[1..1]	Text		1207
Or	SecuritiesBalanceCustodyReportIdentification <SctiesBalCtdyRptld>	[1..1]	Text		1207
Or	IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptld>	[1..1]	Text		1207
Or	SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld>	[1..1]			1207
	TransactionIdentification <Txld>	[1..1]	Text		1208
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1208
	Payment <Pmt>	[1..1]	CodeSet		1208
Or	SecuritiesTransactionPendingReportIdentification <SctiesTxPdgRptld>	[1..1]	Text		1208
Or	SecuritiesTransactionPostingReportIdentification <SctiesTxPstngRptld>	[1..1]	Text		1208
Or	SecuritiesSettlementTransactionAllegementReportIdentification <SctiesSttlmTxAllgmtRptld>	[1..1]	Text		1208
Or	SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SctiesSttlmTxAllgmtNtfctnTxld>	[1..1]			1209
	TransactionIdentification <Txld>	[1..1]	Text		1209
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1209
	Payment <Pmt>	[1..1]	CodeSet		1209
Or	PortfolioTransferNotificationIdentification <PrtlTrfNtfctnld>	[1..1]	Text		1210
Or	SecuritiesSettlementTransactionGenerationNotificationIdentification <SctiesSttlmTxGnrtnNtfctnld>	[1..1]			1210
	TransactionIdentification <Txld>	[1..1]	Text		1210
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1210
	Payment <Pmt>	[1..1]	CodeSet		1210
Or	OtherMessageIdentification <OthrMsgld>	[1..1]	Text		1211

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	TotalPortfolioValuationReportIdentification <TtlPrtlValtnRptId>	[1..1]	Text		1211

**Constraints**

- **OtherMessageIdentificationUsageRule**

If OtherMessageIdentification is used, then the message to be cancelled must not be one that can be identified using of the message identification available in the choice list.

- **SecuritiesSettlementTransactionAllegementNotificationRule**

The SecuritiesMessageCancellationAdvice can be used to cancel a SecuritiesSettlementTransactionAllegementNotification for two reasons:

- The message was sent by mistake
- The counterparty cancelled its instruction.

## 11.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification98](#)" on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1454
	LEI <LEI>	[0..1]	IdentifierSet		1455

## 11.4.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount24](#)" on page 1043 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1043
	Type <Tp>	[0..1]	±		1044
	Name <Nm>	[0..1]	Text		1044

## 11.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C4 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### Constraints

- **SupplementaryDataRule**

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

# 12      **semt.021.001.06**

## **SecuritiesStatementQueryV06**

### 12.1    **MessageDefinition Functionality**

#### Scope

An account owner sends a SecuritiesStatementQuery to an account servicer to request any existing securities statement.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesStatementQueryV06 MessageDefinition is composed of 6 MessageBuildingBlocks:

- A. StatementRequested  
Description of the statement requested.
- B. StatementGeneralDetails  
General information related to report.
- C. AccountOwner  
Party that legally owns the account.
- D. SafekeepingAccount

Account to or from which a securities entry is made.

E. **AdditionalQueryParameters**

Additional specific query criteria.

F. **SupplementaryData**

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

## 12.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesStmntQry>	[1..1]			
	<b>StatementRequested</b> <StmntReqd>	[1..1]	±		366
	<b>StatementGeneralDetails</b> <StmntGnlDtls>	[0..1]		C9, C10	367
	<b>StatementDateOrPeriod</b> <StmntDtOrPrd>	[0..1]	±		367
	<b>Frequency</b> <Frqcy>	[0..1]	±		368
	<b>UpdateType</b> <UpdTp>	[0..1]	±		368
	<b>StatementBasis</b> <StmntBsis>	[0..1]	±		368
	<b>StatementType</b> <StmntTp>	[0..1]	±		368
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		369
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		369
	<b>AdditionalQueryParameters</b> <AddtlQryParams>	[0..*]			369
	<b>Status</b> <Sts>	[0..1]	±	C11	369
	<b>Reason</b> <Rsn>	[0..*]	±	C7	371
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..*]	±	C2, C3, C4, C5, C6	373
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C12	374

## 12.3 Constraints

**C1 AnyBIC**

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

**C2 DescriptionPresenceRule**

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

**C3 DescriptionUsageRule**

Description must be used alone as the last resort.

**C4 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C5 ISINPresenceRule**

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

**C6 OtherIdentificationPresenceRule**

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

**C7 ReasonRule**

If the reason is requested, then it must be in line with the reasons available for the message type requested.

**C8 ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

**C9 StatementBasisRule**

If StatementBasis is used, then the statement requested must be a SecuritiesBalanceAccountingReport or a SecuritiesBalanceCustodyReport.

**C10 StatementTypeRule**

If StatementType is used, then the statement requested must be a SecuritiesBalanceAccountingReport, a SecuritiesBalanceCustodyReport or a SecuritiesTransactionPostingReport.

**C11 StatusRule**

If a specific Status is requested, then it must be in line with the statuses available for the message type requested.

**C12 SupplementaryDataRule**

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

## 12.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 12.4.1 StatementRequested <StmntReqd>

*Presence:* [1..1]

*Definition:* Description of the statement requested.

**StatementRequested** <StmntReqd> contains the following elements (see "DocumentNumber13" on page 1137 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C16	1137

## 12.4.2 StatementGeneralDetails <StmntGnlDtls>

*Presence:* [0..1]

*Definition:* General information related to report.

*Impacted by:* C9 "StatementBasisRule", C10 "StatementTypeRule"

**StatementGeneralDetails** <StmntGnlDtls> contains the following **Statement42** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StatementDateOrPeriod</b> <StmntDtOrPrd>	[0..1]	±		367
	<b>Frequency</b> <Frqcy>	[0..1]	±		368
	<b>UpdateType</b> <UpdTp>	[0..1]	±		368
	<b>StatementBasis</b> <StmntBsis>	[0..1]	±		368
	<b>StatementType</b> <StmntTp>	[0..1]	±		368

### Constraints

- **StatementBasisRule**

If StatementBasis is used, then the statement requested must be a SecuritiesBalanceAccountingReport or a SecuritiesBalanceCustodyReport.

- **StatementTypeRule**

If StatementType is used, then the statement requested must be a SecuritiesBalanceAccountingReport, a SecuritiesBalanceCustodyReport or a SecuritiesTransactionPostingReport.

### 12.4.2.1 StatementDateOrPeriod <StmntDtOrPrd>

*Presence:* [0..1]

*Definition:* Date or period of the statement.

**StatementDateOrPeriod** <StmntDtOrPrd> contains one of the following elements (see "DateAndPeriod1Choice" on page 1135 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	StatementDate <StmntDt>	[1..1]	±		1135
Or}	StatementPeriod <StmntPrd>	[1..1]	±		1136

**12.4.2.2 Frequency <Frqcy>***Presence:* [0..1]*Definition:* Frequency of the statement.**Frequency <Frqcy>** contains one of the following elements (see "[Frequency25Choice](#)" on page 1194 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1194
Or}	Proprietary <Prtry>	[1..1]	±		1195

**12.4.2.3 UpdateType <UpdTp>***Presence:* [0..1]*Definition:* Indicates whether the statement is complete or contains changes only.**UpdateType <UpdTp>** contains one of the following elements (see "[UpdateType15Choice](#)" on page 1379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1379
Or}	Proprietary <Prtry>	[1..1]	±		1379

**12.4.2.4 StatementBasis <StmntBsis>***Presence:* [0..1]*Definition:* Type of balance on which the statement is prepared.**StatementBasis <StmntBsis>** contains one of the following elements (see "[StatementBasis7Choice](#)" on page 1576 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1576
Or}	Proprietary <Prtry>	[1..1]	±		1576

**12.4.2.5 StatementType <StmntTp>***Presence:* [0..1]*Definition:* Type of balance on which the statement is prepared.**StatementType <StmntTp>** contains one of the following elements (see "[StatementType5Choice](#)" on page 1576 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1577
Or}	Proprietary <Prtry>	[1..1]	±		1577

### 12.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification98](#)" on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1454
	LEI <LEI>	[0..1]	IdentifierSet		1455

### 12.4.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount24](#)" on page 1043 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1043
	Type <Tp>	[0..1]	±		1044
	Name <Nm>	[0..1]	Text		1044

### 12.4.5 AdditionalQueryParameters <AddtlQryParams>

*Presence:* [0..\*]

*Definition:* Additional specific query criteria.

**AdditionalQueryParameters <AddtlQryParams>** contains the following **AdditionalQueryParameters11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Status &lt;Sts&gt;</b>	[0..1]	±	C11	369
	<b>Reason &lt;Rsn&gt;</b>	[0..*]	±	C7	371
	<b>FinancialInstrumentIdentification &lt;FinInstrmId&gt;</b>	[0..*]	±	C2, C3, C4, C5, C6	373

#### 12.4.5.1 Status <Sts>

*Presence:* [0..1]

*Definition:* Request to obtain a Securities Transaction Pending Report for transactions with the specified status.

*Impacted by:* C11 "StatusRule"

**Status <Sts>** contains one of the following elements (see "Status19Choice" on page 1677 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AffirmationStatus <AffirmSts>	[1..1]	±		1679
Or	AllocationStatus <AllcnSts>	[1..1]			1679
{Or	Code <Cd>	[1..1]	CodeSet		1679
Or}	Proprietary <Prtry>	[1..1]	±		1679
Or	RepoCallRequestStatus <RepoCallReqSts>	[1..1]	±		1680
Or	CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>	[1..1]			1680
{Or	Code <Cd>	[1..1]	CodeSet		1680
Or}	Proprietary <Prtry>	[1..1]	±		1681
Or	CorporateActionEventStage <CorpActnEvtStag>	[1..1]			1681
{Or	Code <Cd>	[1..1]	CodeSet		1681
Or}	Proprietary <Prtry>	[1..1]	±		1682
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		1682
Or	InstructionProcessingStatus <InstrPrcgSts>	[1..1]			1682
{Or	Code <Cd>	[1..1]	CodeSet		1682
Or}	Proprietary <Prtry>	[1..1]	±		1684
Or	MatchingStatus <MtchgSts>	[1..1]	±		1684
Or	RegistrationProcessingStatus <RegnPrcgSts>	[1..1]			1685
{Or	Code <Cd>	[1..1]	CodeSet		1685
Or}	Proprietary <Prtry>	[1..1]	±		1685
Or	ResponseStatus <RspnSts>	[1..1]			1685
{Or	Code <Cd>	[1..1]	CodeSet		1686
Or}	Proprietary <Prtry>	[1..1]	±		1686
Or	ReplacementProcessingStatus <RplcmntPrcgSts>	[1..1]			1686
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1687
Or	CancellationProcessingStatus <CxlPrcgSts>	[1..1]			1688
{Or	Code <Cd>	[1..1]	CodeSet		1688
Or}	Proprietary <Prtry>	[1..1]	±		1688
Or	SettlementStatus <SttlmSts>	[1..1]	±		1689
Or}	SettlementConditionModificationStatus <SttlmCondModSts>	[1..1]			1689

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1689
Or}	Proprietary <Prtry>	[1..1]	±		1690

#### Constraints

- **StatusRule**

If a specific Status is requested, then it must be in line with the statuses available for the message type requested.

#### 12.4.5.2 Reason <Rsn>

*Presence:* [0..\*]

*Definition:* Request to obtain a Securities Transaction Pending Report for transactions with the specified status reason.

*Impacted by:* C7 "ReasonRule"

**Reason <Rsn>** contains one of the following elements (see "Reason16Choice" on page 1634 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	RepoCallAcknowledgementReason <RepoCallAckRsn>	[0..1]			1636
{Or	Code <Cd>	[1..1]	CodeSet		1636
Or}	Proprietary <Prtry>	[1..1]	±		1636
Or	CancellationReason <CxlRsn>	[0..1]	±		1637
Or	PendingCancellationReason <PdgCxlRsn>	[0..1]			1637
{Or	Code <Cd>	[1..1]	CodeSet		1637
Or}	Proprietary <Prtry>	[1..1]	±		1638
Or	GeneratedReason <GnrtdRsn>	[0..1]			1638
{Or	Code <Cd>	[1..1]	CodeSet		1638
Or}	Proprietary <Prtry>	[1..1]	±		1639
Or	DeniedReason <DndRsn>	[0..1]			1639
{Or	Code <Cd>	[1..1]	CodeSet		1639
Or}	Proprietary <Prtry>	[1..1]	±		1640
Or	AcknowledgedAcceptedReason <AckdAccptdRsn>	[0..1]			1640
{Or	Code <Cd>	[1..1]	CodeSet		1640
Or}	Proprietary <Prtry>	[1..1]	±		1641
Or	PendingReason <PdgRsn>	[0..1]			1641
{Or	Code <Cd>	[1..1]	CodeSet		1642
Or}	Proprietary <Prtry>	[1..1]	±		1645
Or	FailingReason <FIngRsn>	[0..1]			1645
{Or	Code <Cd>	[1..1]	CodeSet		1646
Or}	Proprietary <Prtry>	[1..1]	±		1649
Or	PendingProcessingReason <PdgPrcgRsn>	[0..1]			1649
{Or	Code <Cd>	[1..1]	CodeSet		1649
Or}	Proprietary <Prtry>	[1..1]	±		1650
Or	RejectionReason <RjctnRsn>	[0..1]			1651
{Or	Code <Cd>	[1..1]	CodeSet		1651
Or}	Proprietary <Prtry>	[1..1]	±		1655
Or	RepairReason <RprRsn>	[0..1]			1655
{Or	Code <Cd>	[1..1]	CodeSet		1655

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]	±		1657
Or	PendingModificationReason <PdgModRsn>	[0..1]			1658
{Or	Code <Cd>	[1..1]	CodeSet		1658
Or}	Proprietary <Prtry>	[1..1]	±		1658
Or}	UnmatchedReason <UmtchdRsn>	[0..1]			1659
{Or	Code <Cd>	[1..1]	CodeSet		1659
Or}	Proprietary <Prtry>	[1..1]	±		1661

#### Constraints

- **ReasonRule**

If the reason is requested, then it must be in line with the reasons available for the message type requested.

### 12.4.5.3 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..\*]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* [C2 "DescriptionPresenceRule"](#), [C3 "DescriptionUsageRule"](#), [C4 "ISINGuideline"](#), [C5 "ISINPresenceRule"](#), [C6 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see ["SecurityIdentification19"](#) on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

#### Constraints

- **DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or /OtherIdentification[\*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or
  /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or
  /Description Must be present
```

## 12.4.6 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C12 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see ["SupplementaryData1"](#) on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

### Constraints

- **SupplementaryDataRule**

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

# 13      **semt.022.001.04**

## **SecuritiesSettlementTransactionAuditTrailReportV04**

### 13.1    **MessageDefinition Functionality**

#### Scope

This message is sent by the Market Infrastructure to the CSD to advise of the history of all the statuses, modifications, replacement and cancellation of a specific transaction during its whole life cycle when the instructing party is a direct participant to the Settlement Infrastructure.

#### Usage

The message may also be used to:

- re-send a message sent by the market infrastructure to the direct participant,
- provide a third party with a copy of a message being sent by the market infrastructure for information,
- re-send to a third party a copy of a message being sent by the market infrastructure for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesSettlementTransactionAuditTrailReportV04 MessageDefinition is composed of 6 MessageBuildingBlocks:

##### A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

##### B. QueryReference

Identification of the SecuritiesStatusQuery message sent to request this report.

##### C. TransactionIdentification

Provides unambiguous transaction identification information.

##### D. SafekeepingAccount

Account to or from which a securities entry is made.

##### E. AccountOwner

Party that legally owns the account.

##### F. StatusTrail

Provides the history of status and reasons for a pending, posted or cancelled transaction.

## 13.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmTxAudtTrlRpt>	[1..1]			
	<b>Pagination</b> <Pgntn>	[1..1]	±		377
	<b>QueryReference</b> <QryRef>	[0..1]			378
	<b>Identification</b> <Id>	[1..1]	Text		378
	<b>TransactionIdentification</b> <TxId>	[0..1]		C3	378
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		378
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		378
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		379
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		379
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		379
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		379
	<b>StatusTrail</b> <StsTrl>	[0..*]			379
	<b>StatusDate</b> <StsDt>	[1..1]	DateTime		380
	<b>SendingOrganisationIdentification</b> <SndgOrgId>	[0..1]	±		380
	<b>UserIdentification</b> <UsrId>	[0..1]	Text		381
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]			381
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		381
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		382
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		382
Or	<b>Repair</b> <Rpr>	[1..1]	±		382
Or	<b>Cancelled</b> <Canc>	[1..1]	±		383
Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		383
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		384
Or	<b>CancellationRequested</b> <CxlReqd>	[1..1]	±	C1	384
Or}	<b>ModificationRequested</b> <ModReqd>	[1..1]	±	C1	384
	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[0..1]	±		385
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		385
	<b>SettlementStatus</b> <SttlmSts>	[0..1]	±	C4	386
	<b>ModificationProcessingStatus</b> <ModPrcgSts>	[0..1]	±		387

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CancellationStatus</b> <Cx/Std>	[0..1]	±		388
	<b>Settled</b> <StdId>	[0..1]	±	C1	390
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C5	390

## 13.3 Constraints

### C1 AdditionalReasonInformationRule

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### C2 AnyBIC

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

### C3 NoAccountOwnerTransactionIdentificationRule

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

### C4 PendingToFailingRule

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

### C5 SupplementaryDataRule

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

## 13.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 13.4.1 Pagination <Pgntn>

*Presence:* [1..1]

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

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1341
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1341

## 13.4.2 QueryReference <QryRef>

*Presence:* [0..1]

*Definition:* Identification of the SecuritiesStatusQuery message sent to request this report.

**QueryReference <QryRef>** contains the following **Identification14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		378

### 13.4.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of a document, message or transaction.

*Datatype:* "Max35Text" on page 1929

## 13.4.3 TransactionIdentification <TxId>

*Presence:* [0..1]

*Definition:* Provides unambiguous transaction identification information.

*Impacted by:* [C3 "NoAccountOwnerTransactionIdentificationRule"](#)

**TransactionIdentification <TxId>** contains the following **TransactionIdentifications29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		378
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		378
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		379
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		379

#### Constraints

- NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

### 13.4.3.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

### 13.4.3.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

### 13.4.3.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

### 13.4.3.4 ProcessorTransactionIdentification <PcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 1929

## 13.4.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount22" on page 1046 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1046
	Type <Tp>	[0..1]	±		1047
	Name <Nm>	[0..1]	Text		1047

## 13.4.5 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

## 13.4.6 StatusTrail <StsTrl>

*Presence:* [0..\*]

*Definition:* Provides the history of status and reasons for a pending, posted or cancelled transaction.

**StatusTrail <StsTrl>** contains the following **StatusTrail8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StatusDate</b> <StsDt>	[1..1]	DateTime		380
	<b>SendingOrganisationIdentification</b> <SndgOrgId>	[0..1]	±		380
	<b>UserIdentification</b> <UsrId>	[0..1]	Text		381
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]			381
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		381
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		382
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		382
Or	<b>Repair</b> <Rpr>	[1..1]	±		382
Or	<b>Cancelled</b> <Canc>	[1..1]	±		383
Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		383
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		384
Or	<b>CancellationRequested</b> <CxlReqd>	[1..1]	±	C1	384
Or}	<b>ModificationRequested</b> <ModReqd>	[1..1]	±	C1	384
	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[0..1]	±		385
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		385
	<b>SettlementStatus</b> <SttlmSts>	[0..1]	±	C4	386
	<b>ModificationProcessingStatus</b> <ModPrcgSts>	[0..1]	±		387
	<b>CancellationStatus</b> <CxlSts>	[0..1]	±		388
	<b>Settled</b> <Sttld>	[0..1]	±	C1	390
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C5	390

#### 13.4.6.1 StatusDate <StsDt>

*Presence:* [1..1]

*Definition:* Date and time at which the status was assigned.

*Datatype:* "ISODatetime" on page 1923

#### 13.4.6.2 SendingOrganisationIdentification <SndgOrgId>

*Presence:* [0..1]

*Definition:* Unique and unambiguous way to identify the organisation that sent the message instance.

**SendingOrganisationIdentification <SndgOrgId>** contains the following elements (see "OrganisationIdentification31" on page 1391 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C7	1391
	Other <Othr>	[0..*]			1391
	Identification <Id>	[1..1]	Text		1392
	SchemeName <SchmeNm>	[0..1]			1392
{Or	Code <Cd>	[1..1]	CodeSet		1392
Or}	Proprietary <Prtry>	[1..1]	Text		1392
	Issuer <Issr>	[0..1]	Text		1392

### 13.4.6.3 UserIdentification <UsrId>

*Presence:* [0..1]

*Definition:* Unique and unambiguous way to identify the user that created the message instance.

*Datatype:* "Max35Text" on page 1929

### 13.4.6.4 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Provides details on the processing status of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following **ProcessingStatus75Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		381
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		382
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		382
Or	<b>Repair</b> <Rpr>	[1..1]	±		382
Or	<b>Cancelled</b> <Canc>	[1..1]	±		383
Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		383
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		384
Or	<b>CancellationRequested</b> <CxlReqd>	[1..1]	±	C1	384
Or}	<b>ModificationRequested</b> <ModReqd>	[1..1]	±	C1	384

#### 13.4.6.4.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus21Choice" on page 1780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1780
Or}	Reason <Rsn>	[1..*]	±		1780

#### 13.4.6.4.2 PendingProcessing <PdgPrcg>

*Presence:* [1..1]

*Definition:* Processing of the instruction/request is pending.

**PendingProcessing <PdgPrcg>** contains one of the following elements (see "PendingProcessingStatus11Choice" on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1621
Or}	Reason <Rsn>	[1..*]			1622
	Code <Cd>	[1..1]			1622
{Or	Code <Cd>	[1..1]	CodeSet		1622
Or}	Proprietary <Prtry>	[1..1]	±		1624
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1624

#### 13.4.6.4.3 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Instruction/Request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "RejectionStatus17Choice" on page 1614 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1614
Or}	Reason <Rsn>	[1..*]			1614
	Code <Cd>	[1..1]			1614
{Or	Code <Cd>	[1..1]	CodeSet		1615
Or}	Proprietary <Prtry>	[1..1]	±		1616
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1617

#### 13.4.6.4.4 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction/Request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "[RepairStatus12Choice](#)" on page 1599 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1600
Or}	Reason <Rsn>	[1..*]			1600
	Code <Cd>	[1..1]			1600
{Or	Code <Cd>	[1..1]	CodeSet		1600
Or}	Proprietary <Prtry>	[1..1]	±		1602
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1602

#### 13.4.6.4.5 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction has been cancelled.

**Cancelled <Canc>** contains one of the following elements (see "[CancellationStatus24Choice](#)" on page 1628 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1628
Or}	Reason <Rsn>	[1..*]			1628
	Code <Cd>	[1..1]			1629
{Or	Code <Cd>	[1..1]	CodeSet		1629
Or}	Proprietary <Prtry>	[1..1]	±		1630
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1630

#### 13.4.6.4.6 PendingCancellation <PdgCxl>

*Presence:* [1..1]

*Definition:* Cancellation request from yourself for this instruction is pending waiting for further processing.

**PendingCancellation <PdgCxl>** contains one of the following elements (see "PendingStatus38Choice" on page 1591 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1592
Or}	Reason <Rsn>	[1..*]			1592
	Code <Cd>	[1..1]			1592
{Or	Code <Cd>	[1..1]	CodeSet		1592
Or}	Proprietary <Prtry>	[1..1]	±		1593
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1593

#### 13.4.6.4.7 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

#### 13.4.6.4.8 CancellationRequested <CxlReqd>

*Presence:* [1..1]

*Definition:* Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request or consent.

*Impacted by:* C1 "AdditionalReasonInformationRule"

**CancellationRequested <CxlReqd>** contains the following elements (see "ProprietaryReason4" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1585
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1585

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

#### 13.4.6.4.9 ModificationRequested <ModReqd>

*Presence:* [1..1]

*Definition:* Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

*Impacted by:* C1 "AdditionalReasonInformationRule"

**ModificationRequested <ModReqd>** contains the following elements (see "ProprietaryReason4" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1585
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1585

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 13.4.6.5 InferredMatchingStatus <lfrrdMtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of an instruction as per the account servicer or the Market Infrastructure based on an allegation. At this time no matching took place on the market (at the CSD/ ICSD/MI).

**InferredMatchingStatus <lfrrdMtchgSts>** contains one of the following elements (see "MatchingStatus25Choice" on page 1672 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1672
Or	Unmatched <Umtchd>	[1..1]			1673
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1673
Or}	Reason <Rsn>	[1..*]			1673
	Code <Cd>	[1..1]			1674
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1676
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1676
Or}	Proprietary <Prtry>	[1..1]	±		1676

### 13.4.6.6 MatchingStatus <MtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus25Choice](#)" on page 1672 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1672
Or	Unmatched <Umtchd>	[1..1]			1673
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1673
Or}	Reason <Rsn>	[1..*]			1673
	Code <Cd>	[1..1]			1674
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1676
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1676
Or}	Proprietary <Prtry>	[1..1]	±		1676

#### 13.4.6.7 SettlementStatus <SttlmSts>

*Presence:* [0..1]

*Definition:* Provides the status of settlement of a transaction.

*Impacted by:* [C4 "PendingToFailingRule"](#)

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus17Choice" on page 1748 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1748
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1749
Or}	Reason <Rsn>	[1..*]			1749
	Code <Cd>	[1..1]			1749
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1753
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1753
Or	Failing <Fng>	[1..1]			1753
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1753
Or}	Reason <Rsn>	[1..*]			1754
	Code <Cd>	[1..1]			1754
{Or	Code <Cd>	[1..1]	CodeSet		1754
Or}	Proprietary <Prtry>	[1..1]	±		1758
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1758
Or}	Proprietary <Prtry>	[1..1]	±		1758

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

#### 13.4.6.8 ModificationProcessingStatus <ModPrcgSts>

*Presence:* [0..1]

*Definition:* Provides details on the modification processing status of the transaction.

**ModificationProcessingStatus <ModPrcgSts>** contains one of the following elements (see "ModificationProcessingStatus7Choice" on page 1665 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1666
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1667
Or	Denied <Dnd>	[1..1]			1667
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1667
Or}	Reason <Rsn>	[1..*]			1667
	Code <Cd>	[1..1]			1668
{Or	Code <Cd>	[1..1]	CodeSet		1668
Or}	Proprietary <Prtry>	[1..1]	±		1669
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1669
Or	Rejected <Rjctd>	[1..1]	±		1669
Or	Repaired <Rprd>	[1..1]	±		1669
Or	Modified <Modfd>	[1..1]			1670
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1670
Or}	Reason <Rsn>	[0..*]			1670
	Code <Cd>	[1..1]			1671
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1671
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1672
Or}	Proprietary <Prtry>	[1..1]	±		1672

#### 13.4.6.9 CancellationStatus <CxlSts>

*Presence:* [0..1]

*Definition:* Provides details on the processing status of the cancellation request.

**CancellationStatus <CxIsts>** contains one of the following elements (see "ProcessingStatus53Choice" on page 1723 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1724
Or	Rejected <Rjctd>	[1..1]			1724
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1724
Or}	Reason <Rsn>	[1..*]			1724
	Code <Cd>	[1..1]			1725
{Or	Code <Cd>	[1..1]	CodeSet		1725
Or}	Proprietary <Prtry>	[1..1]	±		1725
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1726
Or	Repair <Rpr>	[1..1]			1726
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1726
Or}	Reason <Rsn>	[1..*]			1726
	Code <Cd>	[1..1]			1727
{Or	Code <Cd>	[1..1]	CodeSet		1727
Or}	Proprietary <Prtry>	[1..1]	±		1727
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1728
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1728
Or	Proprietary <Prtry>	[1..1]	±		1728
Or	Denied <Dnd>	[1..1]			1728
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1729
Or}	Reason <Rsn>	[1..*]			1729
	Code <Cd>	[1..1]			1729
{Or	Code <Cd>	[1..1]	CodeSet		1730
Or}	Proprietary <Prtry>	[1..1]	±		1730
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1730
Or}	Cancelled <Canc>	[1..1]			1731
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1731
Or}	Reason <Rsn>	[1..*]			1731
	Code <Cd>	[1..1]	±		1731
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1731

**13.4.6.10 Settled <Sttld>***Presence:* [0..1]*Definition:* Status is settled.*Impacted by:* C1 "AdditionalReasonInformationRule"**Settled <Sttld>** contains the following elements (see "ProprietaryReason4" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1585
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1585

**Constraints**

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**13.4.6.11 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.*Impacted by:* C5 "SupplementaryDataRule"**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

**Constraints**

- **SupplementaryDataRule**

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

# 14 **sese.020.001.06**

## **SecuritiesTransactionCancellationRequestV06**

### 14.1 **MessageDefinition Functionality**

#### Scope

An account owner sends a SecuritiesTransactionCancellationRequest to an account servicer to request the cancellation of a securities transaction.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or - a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.

#### Usage

The transaction may be:

- a securities settlement transaction
- an intra-position movement
- a securities financing transaction

The instruction cannot be:

- a securities settlement conditions modification (another transaction processing command should be sent to reverse a processing change previously requested).
- a securities financing modification

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

## Outline

The SecuritiesTransactionCancellationRequestV06 MessageDefinition is composed of 10 MessageBuildingBlocks:

A. AccountOwnerTransactionIdentification

Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

B. AccountServicerTransactionIdentification

Unambiguous identification of the transaction as known by the account servicer.

C. MarketInfrastructureTransactionIdentification

Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

D. ProcessorTransactionIdentification

Message Reference identifying the Processor of the transaction.

E. AccountOwner

Party that legally owns the account.

F. SafekeepingAccount

Account to or from which a securities entry is made.

G. TransactionDetails

Identifies the details of the transaction.

H. CancellationReason

Specifies the reason of the cancellation.

I. FXCancellation

Specifies whether an associated FX should be cancelled.

J. SupplementaryData

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

## 14.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesTxCxlReq>	[1..1]		C11, C19	
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	±		395
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		396
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		396
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		396
	AccountOwner <AcctOwnr>	[0..1]	±		397
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		397
	TransactionDetails <TxDtls>	[0..1]			397
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C12	398
	TradeDate <TradDt>	[0..1]	±		399
	SettlementDate <SttlmDt>	[1..1]	±		399
	SettlementQuantity <SttlmQty>	[1..1]	±		400
	SettlementAmount <SttlmAmt>	[0..1]	±		400
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C13, C14, C15, C16	400
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C13, C14, C15, C16	401
	Investor <Invstr>	[0..1]	±		402
	CancellationReason <CxlRsn>	[0..1]	±		403
	FXCancellation <FxCxl>	[0..1]	±		403
	SupplementaryData <SplmtryData>	[0..*]	±	C18	403

## 14.3 Constraints

### C1 ActiveCurrency

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

**C2 ActiveOrHistoricCurrency**

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

**C3 AnyBIC**

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

**C4 Country**

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

**C5 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C6 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C7 DescriptionPresenceRule**

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

**C8 DescriptionUsageRule**

Description must be used alone as the last resort.

**C9 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C10 ISINPresenceRule**

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

**C11 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

*This constraint is defined at the MessageDefinition level.*

**C12 OtherIdentificationPresenceRule**

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

**C13 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C14 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C15 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C16 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C17 ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

**C18 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.

**C19 TransactionIdentificationPresence2Rule**

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

On Condition

```

    /AccountOwnerTransactionIdentification/
    SecuritiesSettlementTransactionIdentification/TransactionIdentification is
    equal to value 'NONREF'
    Or
    /AccountOwnerTransactionIdentification/
    SecuritiesFinancingTransactionIdentification/TransactionIdentification is
    equal to value 'NONREF'
    Or
    /AccountOwnerTransactionIdentification/
    IntraPositionMovementIdentification is equal to value 'NONREF'
    Or
    /AccountOwnerTransactionIdentification/OtherTransactionIdentification/
    Identification is equal to value 'NONREF'
    Following Must be True
    /AccountServicerTransactionIdentification Must be present
    Or
    /MarketInfrastructureTransactionIdentification Must be present
    Or
    /ProcessorTransactionIdentification Must be present

```

*This constraint is defined at the MessageDefinition level.*

## 14.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 14.4.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

**AccountOwnerTransactionIdentification <AcctOwnrTxId>** contains one of the following elements (see "References45Choice" on page 1196 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]			1197
	TransactionIdentification <TxId>	[1..1]	Text		1197
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1197
	Payment <Pmt>	[1..1]	CodeSet		1198
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>	[1..1]			1198
	TransactionIdentification <TxId>	[1..1]	Text		1198
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1198
	Payment <Pmt>	[1..1]	CodeSet		1199
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1199
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]			1199
	MessageNumber <MsgNb>	[0..1]	±	C16	1199
	Identification <Id>	[1..1]	Text		1200

## 14.4.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

## 14.4.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

## 14.4.4 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

*Definition:* Message Reference identifying the Processor of the transaction.

*Datatype:* "Max35Text" on page 1929

## 14.4.5 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

## 14.4.6 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

## 14.4.7 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

**TransactionDetails <TxDtIs>** contains the following **TransactionDetails117** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C12	398
	<b>TradeDate</b> <TradDt>	[0..1]	±		399
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		399
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		400
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		400
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C13, C14, C15, C16	400
	<b>ReceivingSettlementParties</b> <RcvvgSttlmPties>	[0..1]	±	C13, C14, C15, C16	401
	<b>Investor</b> <Invstr>	[0..1]	±		402

#### 14.4.7.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C9 "ISINGuideline", C10 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

#### Constraints

- **DescriptionPresenceRule**

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

On Condition  
/Description is absent

```

Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```

On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present

```

- **OtherIdentificationPresenceRule**

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

```

On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present

```

#### 14.4.7.2 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1129
Or}	DateCode <DtCd>	[1..1]			1129
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

#### 14.4.7.3 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1128
Or}	DateCode <DtCd>	[1..1]	±		1128

#### 14.4.7.4 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

#### 14.4.7.5 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection51](#)" on page 1087 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1088
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1088
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1088

#### 14.4.7.6 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* [C13 "Party2PresenceRule"](#), [C14 "Party3PresenceRule"](#), [C15 "Party4PresenceRule"](#), [C16 "Party5PresenceRule"](#)

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties78" on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1421
	Party1 <Pty1>	[0..1]	±		1422
	Party2 <Pty2>	[0..1]	±		1422
	Party3 <Pty3>	[0..1]	±		1422
	Party4 <Pty4>	[0..1]	±		1423
	Party5 <Pty5>	[0..1]	±		1423

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 14.4.7.7 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C13 "Party2PresenceRule", C14 "Party3PresenceRule", C15 "Party4PresenceRule", C16 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties78" on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1421
	Party1 <Pty1>	[0..1]	±		1422
	Party2 <Pty2>	[0..1]	±		1422
	Party3 <Pty3>	[0..1]	±		1422
	Party4 <Pty4>	[0..1]	±		1423
	Party5 <Pty5>	[0..1]	±		1423

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 14.4.7.8 Investor <Invstr>

*Presence:* [0..1]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "PartyIdentification149" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1433
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1433
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1433
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1433
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1434
	LEI <LEI>	[0..1]	IdentifierSet		1434

## 14.4.8 CancellationReason <CxIRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason of the cancellation.

**CancellationReason <CxIRsn>** contains the following elements (see "CancellationReason23" on page 1583 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1583
{Or	Code <Cd>	[1..1]	CodeSet		1583
Or}	Proprietary <Prtry>	[1..1]	±		1584
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1584

## 14.4.9 FXCancellation <FxCxl>

*Presence:* [0..1]

*Definition:* Specifies whether an associated FX should be cancelled.

**FXCancellation <FxCxl>** contains one of the following elements (see "FXCancellation3Choice" on page 1661 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1662
Or}	Proprietary <Prtry>	[1..1]	±		1662

## 14.4.10 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C18 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### Constraints

- **SupplementaryDataRule**

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

# 15 **sese.021.001.05**

## **SecuritiesTransactionStatusQueryV05**

### 15.1 **MessageDefinition Functionality**

#### Scope

An account owner sends a SecuritiesTransactionStatusQuery to an account servicer to request a status on a securities transaction.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct to a central securities depository or another settlement market infrastructure.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesTransactionStatusQueryV05 MessageDefinition is composed of 4 MessageBuildingBlocks:

- A. StatusAdviceRequested  
Description of the status advice requested.
- B. AccountOwner  
Party that legally owns the account.
- C. SafekeepingAccount  
Account to or from which a securities entry is made.
- D. SupplementaryData

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

## 15.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesTxStsQry>	[1..1]			
	<b>StatusAdviceRequested</b> <StsAdvReqd>	[1..1]		C2	407
	<b>Number</b> <Nb>	[1..1]	±	C3	408
	<b>References</b> <Refs>	[1..*]			408
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		409
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		409
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		409
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		409
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		410
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		410
	<b>MasterIdentification</b> <MstrId>	[0..1]	Text		410
	<b>BasketIdentification</b> <BsktId>	[0..1]	Text		410
	<b>IndexIdentification</b> <IndxId>	[0..1]	Text		410
	<b>ListIdentification</b> <ListId>	[0..1]	Text		410
	<b>ProgramIdentification</b> <PrgmId>	[0..1]	Text		410
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		410
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		411
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		411
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		411
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C4	411

## 15.3 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 ReferenceRule

The reference used to identify the transaction must be in line with the identification available for the status advice requested by the SecuritiesTransactionStatusQuery. For example, a

SecuritiesTransactionStatusQuery must not request a SecuritiesSettlementTransactionStatusAdvice using a CorporateActionEventIdentification.

### C3 ShortLongNumberRule

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

### C4 SupplementaryDataRule

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

## 15.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 15.4.1 StatusAdviceRequested <StsAdvReqd>

*Presence:* [1..1]

*Definition:* Description of the status advice requested.

*Impacted by:* C2 "ReferenceRule"

**StatusAdviceRequested <StsAdvReqd>** contains the following **DocumentNumber16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Number</b> <Nb>	[1..1]	±	C3	408
	<b>References</b> <Refs>	[1..*]			408
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		409
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		409
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		409
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		409
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		410
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		410
	<b>MasterIdentification</b> <MstrId>	[0..1]	Text		410
	<b>BasketIdentification</b> <BsktId>	[0..1]	Text		410
	<b>IndexIdentification</b> <IndxId>	[0..1]	Text		410
	<b>ListIdentification</b> <ListId>	[0..1]	Text		410
	<b>ProgramIdentification</b> <PrgrmId>	[0..1]	Text		410
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		410
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		411

**Constraints**

- **ReferenceRule**

The reference used to identify the transaction must be in line with the identification available for the status advice requested by the SecuritiesTransactionStatusQuery. For example, a SecuritiesTransactionStatusQuery must not request a SecuritiesSettlementTransactionStatusAdvice using a CorporateActionEventIdentification.

**15.4.1.1 Number <Nb>**

*Presence:* [1..1]

*Definition:* Number used to identify a message or document.

*Impacted by:* C3 "ShortLongNumberRule"

**Number <Nb>** contains one of the following elements (see "DocumentNumber5Choice" on page 1136 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1136
Or	LongNumber <LngNb>	[1..1]	Text		1136
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1137

**Constraints**

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

**15.4.1.2 References <Refs>**

*Presence:* [1..\*]

*Definition:* References of transaction for which the status is requested.

**References <Refs>** contains the following **Identification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		409
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		409
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		409
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		409
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		410
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		410
	<b>MasterIdentification</b> <MstrId>	[0..1]	Text		410
	<b>BasketIdentification</b> <BsktId>	[0..1]	Text		410
	<b>IndexIdentification</b> <IndxId>	[0..1]	Text		410
	<b>ListIdentification</b> <ListId>	[0..1]	Text		410
	<b>ProgramIdentification</b> <PrgmId>	[0..1]	Text		410
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		410
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		411

#### 15.4.1.2.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

#### 15.4.1.2.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

#### 15.4.1.2.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

#### 15.4.1.2.4 ProcessorTransactionIdentification <PrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 1929

#### **15.4.1.2.5 CommonIdentification <CmonId>**

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 1929

#### **15.4.1.2.6 TradeIdentification <TradId>**

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 1929

#### **15.4.1.2.7 MasterIdentification <MstrId>**

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for a group of individual transfers as assigned by the instructing party. This identifier links the individual transfers together.

*Datatype:* "Max35Text" on page 1929

#### **15.4.1.2.8 BasketIdentification <BsktId>**

*Presence:* [0..1]

*Definition:* Identification of a basket trade.

*Datatype:* "Max35Text" on page 1929

#### **15.4.1.2.9 IndexIdentification <IndxId>**

*Presence:* [0..1]

*Definition:* Reference identifying an index trade.

*Datatype:* "Max35Text" on page 1929

#### **15.4.1.2.10 ListIdentification <ListId>**

*Presence:* [0..1]

*Definition:* Unique identifier for a list, as assigned by the trading party. The identifier must be unique within a single trading day.

*Datatype:* "Max35Text" on page 1929

#### **15.4.1.2.11 ProgramIdentification <PrgmId>**

*Presence:* [0..1]

*Definition:* Program reference which identifies a program trade.

*Datatype:* "Max35Text" on page 1929

#### **15.4.1.2.12 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 1929

#### 15.4.1.2.13 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 1929

### 15.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

### 15.4.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount22" on page 1046 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1046
	Type <Tp>	[0..1]	±		1047
	Name <Nm>	[0..1]	Text		1047

### 15.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C4 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### Constraints

- **SupplementaryDataRule**

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

# 16 **sese.022.001.05** **SecuritiesStatusOrStatementQueryStatusAdv iceV05**

## 16.1 **MessageDefinition Functionality**

### Scope

An account servicer sends a SecuritiesStatusOrStatementQueryStatusAdvice to an account owner to advise the status of a status query or statement query previously sent by the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

### Outline

The SecuritiesStatusOrStatementQueryStatusAdviceV05 MessageDefinition is composed of 6 MessageBuildingBlocks:

#### A. QueryDetails

Unambiguous identification of the query as per the account owner.

#### B. AccountOwner

Party that legally owns the account.

#### C. SafekeepingAccount

Account to or from which a securities entry is made.

#### D. StatusOrStatementRequested

Details of the request.

#### E. ProcessingStatus

Provides details on the processing status of the request.

---

#### F. SupplementaryData

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

## 16.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesStsOrStmtQryStsAdv>	[1..1]			
	<b>QueryDetails</b> <QryDtls>	[1..1]			416
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C4	416
	<b>Reference</b> <Ref>	[1..1]			417
	<b>Identification</b> <Id>	[1..1]	Text		417
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		417
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		417
	<b>StatusOrStatementRequested</b> <StsOrStmtReqd>	[0..1]			418
{Or	<b>StatusAdvice</b> <StsAdv>	[1..1]		C3	419
	<b>Number</b> <Nb>	[1..1]	±	C4	419
	<b>References</b> <Refs>	[1..*]			420
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxld>	[1..1]	Text		420
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxld>	[0..1]	Text		421
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfstrctrTxld>	[0..1]	Text		421
	<b>ProcessorTransactionIdentification</b> <PrctrTxld>	[0..1]	Text		421
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		421
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		421
	<b>MasterIdentification</b> <MstrId>	[0..1]	Text		421
	<b>BasketIdentification</b> <BsktId>	[0..1]	Text		421
	<b>IndexIdentification</b> <IdxId>	[0..1]	Text		421
	<b>ListIdentification</b> <ListId>	[0..1]	Text		422
	<b>ProgramIdentification</b> <PrgmId>	[0..1]	Text		422
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		422
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		422
Or}	<b>Statement</b> <Stmt>	[1..1]	±		422
	<b>ProcessingStatus</b> <PrcgSts>	[1..1]	±		422
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C5	423

## 16.3 Constraints

### C1 AdditionalReasonInformationRule

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### C2 AnyBIC

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

### C3 ReferenceRule

The reference used to identify the transaction must be in line with the identification available for the status advice requested by the SecuritiesTransactionStatusQuery. For example, a SecuritiesTransactionStatusQuery must not request a SecuritiesSettlementTransactionStatusAdvice using a CorporateActionEventIdentification.

### C4 ShortLongNumberRule

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

### C5 SupplementaryDataRule

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

## 16.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 16.4.1 QueryDetails <QryDtls>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the query as per the account owner.

**QueryDetails <QryDtls>** contains the following **DocumentIdentification30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C4	416
	<b>Reference</b> <Ref>	[1..1]			417
	<b>Identification</b> <Id>	[1..1]	Text		417

#### 16.4.1.1 MessageNumber <MsgNb>

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* C4 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "[DocumentNumber5Choice](#)" on page 1136 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1136
Or	LongNumber <LngNb>	[1..1]	Text		1136
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1137

#### Constraints

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

### 16.4.1.2 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the query identification.

**Reference <Ref>** contains the following **Identification14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		417

#### 16.4.1.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of a document, message or transaction.

*Datatype:* "[Max35Text](#)" on page 1929

### 16.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

### 16.4.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

## 16.4.4 StatusOrStatementRequested <StsOrStmtReqd>

*Presence:* [0..1]

*Definition:* Details of the request.

**StatusOrStatementRequested <StsOrStmtReqd>** contains one of the following **StatusOrStatement9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>StatusAdvice</b> <StsAdv>	[1..1]		C3	419
	<b>Number</b> <Nb>	[1..1]	±	C4	419
	<b>References</b> <Refs>	[1..*]			420
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		420
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		421
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		421
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		421
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		421
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		421
	<b>MasterIdentification</b> <MstrId>	[0..1]	Text		421
	<b>BasketIdentification</b> <BsktId>	[0..1]	Text		421
	<b>IndexIdentification</b> <IndxId>	[0..1]	Text		421
	<b>ListIdentification</b> <ListId>	[0..1]	Text		422
	<b>ProgramIdentification</b> <PrgmId>	[0..1]	Text		422
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		422
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		422
Or}	<b>Statement</b> <Stmt>	[1..1]	±		422

**16.4.4.1 StatusAdvice <StsAdvc>***Presence:* [1..1]*Definition:* Identifies the status advice and the transaction for which the status advice was requested.*Impacted by:* C3 "ReferenceRule"**StatusAdvice <StsAdvc>** contains the following **DocumentNumber16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Number</b> <Nb>	[1..1]	±	C4	419
	<b>References</b> <Refs>	[1..*]			420
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		420
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		421
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		421
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		421
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		421
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		421
	<b>MasterIdentification</b> <MstrId>	[0..1]	Text		421
	<b>BasketIdentification</b> <BsktId>	[0..1]	Text		421
	<b>IndexIdentification</b> <IndxId>	[0..1]	Text		421
	<b>ListIdentification</b> <ListId>	[0..1]	Text		422
	<b>ProgramIdentification</b> <PrgmId>	[0..1]	Text		422
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		422
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		422

**Constraints**

- ReferenceRule**

The reference used to identify the transaction must be in line with the identification available for the status advice requested by the SecuritiesTransactionStatusQuery. For example, a SecuritiesTransactionStatusQuery must not request a SecuritiesSettlementTransactionStatusAdvice using a CorporateActionEventIdentification.

**16.4.4.1.1 Number <Nb>***Presence:* [1..1]*Definition:* Number used to identify a message or document.*Impacted by:* C4 "ShortLongNumberRule"

**Number <Nb>** contains one of the following elements (see "DocumentNumber5Choice" on page 1136 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1136
Or	LongNumber <LngNb>	[1..1]	Text		1136
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1137

#### Constraints

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

#### 16.4.4.1.2 References <Refs>

*Presence:* [1..\*]

*Definition:* References of transaction for which the status is requested.

**References <Refs>** contains the following **Identification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		420
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		421
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		421
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		421
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		421
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		421
	<b>MasterIdentification</b> <MstrId>	[0..1]	Text		421
	<b>BasketIdentification</b> <BsktId>	[0..1]	Text		421
	<b>IndexIdentification</b> <IndxId>	[0..1]	Text		421
	<b>ListIdentification</b> <ListId>	[0..1]	Text		422
	<b>ProgramIdentification</b> <PrgmId>	[0..1]	Text		422
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		422
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		422

##### 16.4.4.1.2.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

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*Datatype:* "Max35Text" on page 1929

#### **16.4.4.1.2.2 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

#### **16.4.4.1.2.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

#### **16.4.4.1.2.4 ProcessorTransactionIdentification <PrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 1929

#### **16.4.4.1.2.5 CommonIdentification <CmonId>**

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 1929

#### **16.4.4.1.2.6 TradeIdentification <TradId>**

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 1929

#### **16.4.4.1.2.7 MasterIdentification <MstrId>**

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for a group of individual transfers as assigned by the instructing party. This identifier links the individual transfers together.

*Datatype:* "Max35Text" on page 1929

#### **16.4.4.1.2.8 BasketIdentification <BsktId>**

*Presence:* [0..1]

*Definition:* Identification of a basket trade.

*Datatype:* "Max35Text" on page 1929

#### **16.4.4.1.2.9 IndexIdentification <IndxId>**

*Presence:* [0..1]

*Definition:* Reference identifying an index trade.

*Datatype:* "Max35Text" on page 1929

#### 16.4.4.1.2.10 ListIdentification <ListId>

*Presence:* [0..1]

*Definition:* Unique identifier for a list, as assigned by the trading party. The identifier must be unique within a single trading day.

*Datatype:* "Max35Text" on page 1929

#### 16.4.4.1.2.11 ProgramIdentification <PrgmId>

*Presence:* [0..1]

*Definition:* Program reference which identifies a program trade.

*Datatype:* "Max35Text" on page 1929

#### 16.4.4.1.2.12 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 1929

#### 16.4.4.1.2.13 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 1929

### 16.4.4.2 Statement <Stmt>

*Presence:* [1..1]

*Definition:* Identifies the statement/report that was requested.

**Statement <Stmt>** contains the following elements (see "DocumentNumber13" on page 1137 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C16	1137

## 16.4.5 ProcessingStatus <PrcgSts>

*Presence:* [1..1]

*Definition:* Provides details on the processing status of the request.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus55Choice" on page 1710 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1710
Or	Rejected <Rjctd>	[1..1]			1710
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1711
Or}	Reason <Rsn>	[1..*]			1711
	Code <Cd>	[1..1]			1711
{Or	Code <Cd>	[1..1]	CodeSet		1712
Or}	Proprietary <Prtry>	[1..1]	±		1712
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1712
Or}	Proprietary <Prtry>	[1..1]	±		1712

## 16.4.6 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C5 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

### 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.

# 17 **sese.023.001.09**

## **SecuritiesSettlementTransactionInstructionV09**

### 17.1 **MessageDefinition Functionality**

#### Scope

An account owner sends a SecuritiesSettlementTransactionInstruction to an account servicer to instruct the receipt or delivery of financial instruments with or without payment, physically or by book-entry.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manages a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of transactions to a central securities depository or another settlement market infrastructure.

#### Usage

The instruction may be linked to other settlement instructions, for example, for a turnaround or back-to-back, or other transactions, for example, foreign exchange deal, using the linkage functionality.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesSettlementTransactionInstructionV09 MessageDefinition is composed of 18 MessageBuildingBlocks:

##### A. TransactionIdentification

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

##### B. SettlementTypeAndAdditionalParameters

Provides settlement type and identification information.

- C. NumberCounts  
Count of the number of transactions linked.
- D. Linkages  
Link to another transaction that must be processed after, before or at the same time.
- E. TradeDetails  
Details of the trade.
- F. FinancialInstrumentIdentification  
Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.
- G. FinancialInstrumentAttributes  
Elements characterising a financial instrument.
- H. QuantityAndAccountDetails  
Details related to the account and quantity involved in the transaction.
- I. SettlementParameters  
Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.
- J. StandingSettlementInstructionDetails  
Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.
- K. DeliveringSettlementParties  
Identifies the chain of delivering settlement parties.
- L. ReceivingSettlementParties  
Identifies the chain of receiving settlement parties.
- M. CashParties  
Cash parties involved in the transaction if different from the securities settlement parties.
- N. SettlementAmount  
Total amount of money to be paid or received in exchange for the securities.
- O. OtherAmounts  
Other amounts than the settlement amount.
- P. OtherBusinessParties  
Other business parties relevant to the transaction.
- Q. AdditionalPhysicalOrRegistrationDetails  
Information for registration or physical settlement.
- R. SupplementaryData  
Additional information that cannot be captured in the structured elements and/or any other specific block.

## 17.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root &lt;Document&gt; &lt;SciesSttlmTxInstr&gt;</i>	[1..1]		C6, C12, C13, C19, C20, C23, C42, C50, C51, C55, C57, C58, C66, C67, C37, C56	
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		439
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[1..1]	±		439
	<b>NumberCounts</b> <NbCounts>	[0..1]	±	C21	440
	<b>Linkages</b> <Lnkgs>	[0..*]		C38	440
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C69	441
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C62	441
	<b>Reference</b> <Ref>	[1..1]	±		442
	<b>LinkedQuantity</b> <LkdQty>	[0..1]	±		442
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		443
	<b>TradeDetails</b> <TradDtls>	[1..1]	±	C3, C18, C31, C36, C48, C65, C64	443
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C26, C27, C33, C34, C41	446
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C47	447
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]		C24, C53, C54	450
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		451
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		451
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		451

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		451
	<b>CashAccount</b> <CshAcct>	[0..1]	±		452
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C52	452
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		452
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C14, C28, C60, C61	453
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C68	456
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C11, C25, C43, C44, C45, C46, C59	457
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C11, C25, C43, C44, C45, C46, C59	458
	<b>CashParties</b> <CshPties>	[0..1]	±		460
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		460
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		461
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C32, C49	462
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			463
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		463
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		463
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		464
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C35	464
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C63	464

## 17.3 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 AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

**C4 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C5 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

**C6 AdditionalPhysicalOrRegistrationDetailsRule**

If AdditionalPhysicalOrRegistrationDetails is present, then the instruction must be free of payment.

*This constraint is defined at the MessageDefinition level.*

**C7 AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**C8 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.

**C9 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C10 BlockTradeGuideline**

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000. The children must have an incremental CurrentInstructionNumber from 001 to 999.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C11 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C12 BuyerSSIRule**

If standing settlement instruction applies and the instruction is a delivery, then Buyer must be present.

On Condition

/SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Delivery'

And /StandingSettlementInstructionDetails is present

Following Must be True

/StandingSettlementInstructionDetails/Counterparty/Buyer Must be present

*This constraint is defined at the MessageDefinition level.*

**C13 BuyToCoverRule**

If SettlementParameters/SettlementTransactionCondition BuyToCover (BUTC) is present then at least one Linkage must be present with the reference of the sell instruction (may be more than one) to be covered by the concerned buy.

*This constraint is defined at the MessageDefinition level.*

**C14 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**C15 Country**

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

**C16 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C17 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C18 CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.

- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

## **C19 CurrencyToBuyRule**

If CurrencytoBuy is present then the instruction must be a delivery.

On Condition  
     /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to  
     value 'Receive'  
 Following Must be True  
     /TradeDetails/CurrencyToBuyOrSell/CurrencyToBuy Must be absent

*This constraint is defined at the MessageDefinition level.*

## **C20 CurrencyToSellRule**

If CurrencytoSell is present then the instruction must be a receive.

On Condition  
     /SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to  
     value 'Delivery'  
 Following Must be True  
     /TradeDetails/CurrencyToBuyOrSell/CurrencyToSell Must be absent

*This constraint is defined at the MessageDefinition level.*

## **C21 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

**C22 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

**C23 DeliveringDepositoryAndParty1Rule**

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

On Condition

/SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Receive'

And /StandingSettlementInstructionDetails is absent

Following Must be True

/DeliveringSettlementParties/Depository Must be present

And /DeliveringSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C24 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**C25 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C26 DescriptionPresenceRule**

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

**C27 DescriptionUsageRule**

Description must be used alone as the last resort.

**C28 FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022,

and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed

in a released mode.

**C29 IBAN**

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

**C30 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C31 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

**C32 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C33 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C34 ISINPresenceRule**

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

**C35 ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**C36 LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**C37 LinkageGuideline**

Global market practice rules on the use of the linkages exists for various business scenarios such as cancellations, settlement confirmation but also more complex processes like pair-off, back-to-back, block trades, sell-buy back, buy-sell back, securities lending and borrowing.

For more details, see the relevant market practice documents on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C38 LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

**C39 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C40 NumberRule**

If Number is negative, then Sign must be present.

**C41 OtherIdentificationPresenceRule**

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

**C42 PairOffTurnRule**

If LinkedQuantity is present in minimum one occurrence of Linkages, then the type of settlement transaction must be a pair-off or a turnaround, that is, SettlementDetails SettlementTransactionTypes must be PAIR or TURN.

On Condition

/Linkages[\*]/LinkedQuantity is present

Following Must be True

/SettlementParameters/SecuritiesTransactionType/Code Must be equal to value 'PairOff'

Or /SettlementParameters/SecuritiesTransactionType/Code Must be equal to value 'Turnaround'

*This constraint is defined at the MessageDefinition level.*

**C43 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C44 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C45 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C46 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C47 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C48 PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

**C49 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C50 ReceivingDepositoryAndParty1Rule**

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

.

On Condition

/SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Delivery'

And /StandingSettlementInstructionDetails is absent

Following Must be True

/ReceivingSettlementParties/Depository Must be present

And /ReceivingSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

#### **C51 RegistrationDetailsRule**

If SettlementParameters/Registration is present with code YREG (Registration to take place), then additional registration details must be specified in the AdditonalInformation/RegistrationDetails field of the Party (Receiving or DeliveringSettlementParties) under whom the registration must take place, unless this information is already available at the account servicer via standing instruction/SLA.

*This constraint is defined at the MessageDefinition level.*

#### **C52 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

#### **C53 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C54 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### **C55 SecuritiesFinancingSettlementRule**

In the framework of Securities Financing (repo, reverse repo, sec lending, sec borrowing), the SettlementInstruction can only be used for the plain vanilla settlement of the opening leg and closing leg.

*This constraint is defined at the MessageDefinition level.*

#### **C56 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

#### **C57 SellerSSIRule**

If standing settlement instruction applies and the instruction is a receipt, then Seller must be present.

On Condition

/SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Receive'

And /StandingSettlementInstructionDetails is present

Following Must be True

/StandingSettlementInstructionDetails/Counterparty/Seller Must be present

*This constraint is defined at the MessageDefinition level.*

#### **C58 SettlementAmountRule**

If the instruction is against payment, then SettlementAmount must be present.

On Condition

/SettlementTypeAndAdditionalParameters/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/SettlementAmount Must be present

*This constraint is defined at the MessageDefinition level.*

#### **C59 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C60 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### **C61 SettlementParametersGuideline**

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the BlocTrade field with code BLPA. The children

transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## **C62 ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

## **C63 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.

## **C64 TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## **C65 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

## **C66 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

*This constraint is defined at the MessageDefinition level.*

#### **C67 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is instructed by sending the following combination of SettlementTypeAndAdditionalParameters/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

*This constraint is defined at the MessageDefinition level.*

#### **C68 VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

#### **C69 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## **17.4 Message Building Blocks**

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### **17.4.1 TransactionIdentification <TxId>**

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 1929

### **17.4.2 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>**

*Presence:* [1..1]

*Definition:* Provides settlement type and identification information.

**SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>** contains the following elements (see "SettlementTypeAndAdditionalParameters19" on page 1315 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		1315
	Payment <Pmt>	[1..1]	CodeSet		1315
	CommonIdentification <CmonId>	[0..1]	Text		1316
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1316
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1316
	ClientCollateralInstructionIdentification <CIntCollInstrId>	[0..1]	Text		1316
	ClientCollateralTransactionIdentification <CIntCollTxId>	[0..1]	Text		1316
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1316
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		1316

### 17.4.3 NumberCounts <NbCounts>

*Presence:* [0..1]

*Definition:* Count of the number of transactions linked.

*Impacted by:* C21 "CurrentInstructionNumberRule"

**NumberCounts <NbCounts>** contains one of the following elements (see "NumberCount1Choice" on page 1389 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1389
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1389
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1390
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1390

#### Constraints

- **CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

### 17.4.4 Linkages <Lnkgs>

*Presence:* [0..\*]

*Definition:* Link to another transaction that must be processed after, before or at the same time.

*Impacted by:* C38 "LinkedQuantityRule"

**Linkages <Lnkgs>** contains the following **Linkages54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C69	441
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C62	441
	<b>Reference</b> <Ref>	[1..1]	±		442
	<b>LinkedQuantity</b> <LkdQty>	[0..1]	±		442
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		443

#### Constraints

- **LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

#### 17.4.4.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* Specifies when the transaction is to be executed relative to a linked transaction.

*Impacted by:* C69 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition7Choice" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1342
Or}	Proprietary <Prtry>	[1..1]	±		1342

#### Constraints

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

#### 17.4.4.2 MessageNumber <MsgNb>

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* C62 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "[DocumentNumber5Choice](#)" on page 1136 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1136
Or	LongNumber <LngNb>	[1..1]	Text		1136
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1137

#### Constraints

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

#### 17.4.4.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following elements (see "[References41Choice](#)" on page 1211 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesStlmTxId>	[1..1]	Text		1211
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1212
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1212
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1212
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1212
Or	PoolIdentification <PoolId>	[1..1]	Text		1212
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1212

#### 17.4.4.4 LinkedQuantity <LkdQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments of the linked transaction to be paired-off or turned.

**LinkedQuantity <LkdQty>** contains one of the following elements (see "[PairedOrTurnedQuantity3Choice](#)" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±		1488
Or}	TurnedQuantity <TrndQty>	[0..1]	±		1488

**17.4.4.5 ReferenceOwner <RefOwnr>***Presence:* [0..1]*Definition:* Party that generates the reference.**ReferenceOwner <RefOwnr>** contains one of the following elements (see ["PartyIdentification127Choice"](#) on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1443
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1444

**17.4.5 TradeDetails <TradDtls>***Presence:* [1..1]*Definition:* Details of the trade.*Impacted by:* [C3 "AdditionalDetailsRule"](#), [C18 "CurrencyToBuyOrSellRule"](#), [C31 "InvestorCapacityRule"](#), [C36 "LateDeliveryDateRule"](#), [C48 "PlaceOfTradeRule"](#), [C65 "TradeDateTimeUTCRule"](#), [C64 "TradeDateGuideline"](#)

**TradeDetails <TradDtls>** contains the following elements (see "[SecuritiesTradeDetails97](#)" on page 1247 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1250
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1250
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1250
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1250
	TradeDate <TradDt>	[0..1]	±		1250
	SettlementDate <SttlmDt>	[1..1]	±		1251
	LateDeliveryDate <LateDlrvyDt>	[0..1]	±		1251
	DealPrice <DealPric>	[0..1]	±		1251
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1252
	OpeningClosing <OpngClsg>	[0..1]	±		1252
	Reporting <Rptg>	[0..*]	±		1252
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1252
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1253
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1253
	TypeOfPrice <TpOfPric>	[0..1]	±		1253
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1253
	MatchingStatus <MtchgSts>	[0..1]	±		1254
	AffirmationStatus <AffirmSts>	[0..1]	±		1254
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1254
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		1254

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

## 17.4.6 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* [C26 "DescriptionPresenceRule"](#), [C27 "DescriptionUsageRule"](#), [C33 "ISINGuideline"](#), [C34 "ISINPresenceRule"](#), [C41 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see ["SecurityIdentification19"](#) on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

### Constraints

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

On Condition

/OtherIdentification[\*] is absent

Following Must be True

/ISIN Must be present

Or /Description Must be present

## 17.4.7 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C47 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes91" on page 1154 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1157
	DayCountBasis <DayCntBsis>	[0..1]	±		1157
	RegistrationForm <RegnForm>	[0..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1157
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentFrequency <PmtFrqcy>	[0..1]			1158
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentStatus <PmtSts>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160
	ClassificationType <ClssfctnTp>	[0..1]	±		1160
	OptionStyle <OptnStyle>	[0..1]	±		1161
	OptionType <OptnTp>	[0..1]			1161
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1162
	CouponDate <CpnDt>	[0..1]	Date		1162
	ExpiryDate <XpryDt>	[0..1]	Date		1162
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1162
	MaturityDate <MtrtyDt>	[0..1]	Date		1162
	IssueDate <IssdDt>	[0..1]	Date		1163
	NextCallableDate <NxtClblDt>	[0..1]	Date		1163
	PutableDate <PutblDt>	[0..1]	Date		1163
	DatedDate <DtdDt>	[0..1]	Date		1163
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1163
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1163
	NextFactor <NxtFctr>	[0..1]	Rate		1163
	InterestRate <IntrstRate>	[0..1]	Rate		1164
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1164
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1164
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1164
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1164
{Or	Short <Shrt>	[1..1]	Text		1164
Or}	Long <Lng>	[1..1]	±		1164
	PoolNumber <PoolNb>	[0..1]	±		1165
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1165
	CallableIndicator <ClblInd>	[0..1]	Indicator		1165
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1165
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1166
	ExercisePrice <ExrcPric>	[0..1]	±		1166
	SubscriptionPrice <SbcptPric>	[0..1]	±		1166
	ConversionPrice <ConvsvPric>	[0..1]	±		1166
	StrikePrice <StrkPric>	[0..1]	±		1167
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1167
	ContractSize <CtrctSz>	[0..1]	±		1167
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1167
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1169

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

## 17.4.8 QuantityAndAccountDetails <QtyAndAcctDtls>

*Presence:* [1..1]

*Definition:* Details related to the account and quantity involved in the transaction.

*Impacted by:* C24 "DenominationRule", C53 "SafekeepingPlaceGuideline", C54 "SafekeepingPlaceRule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following **QuantityAndAccount79** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		451
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		451
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		451
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		451
	<b>CashAccount</b> <CshAcct>	[0..1]	±		452
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C52	452
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		452

### Constraints

- DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### 17.4.8.1 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

#### 17.4.8.2 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "[Max210Text](#)" on page 1929

#### 17.4.8.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

#### 17.4.8.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

#### 17.4.8.5 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

#### 17.4.8.6 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* [C52 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
  /SafekeepingPlaceFormat Must be present
Or    /LEI Must be present
```

#### 17.4.8.7 QuantityBreakdown <QtyBrkdown>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown46](#)" on page 1492 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1493
	LotQuantity <LotQty>	[0..1]	±		1493
	LotDateTime <LotDtTm>	[0..1]	±		1493
	LotPrice <LotPric>	[0..1]	±		1494
	TypeOfPrice <TpOfPric>	[0..1]	±		1494

## 17.4.9 SettlementParameters <SttlmParams>

*Presence:* [1..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* [C14 "CashClearingSystemRule"](#), [C28 "FXStandingInstructionPresenceRule"](#), [C60 "SettlementDetailsRule"](#), [C61 "SettlementParametersGuideline"](#)

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails164" on page 1503 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1506
	Priority <Prty>	[0..1]	±		1506
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1506
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1506
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1507
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1507
	BlockTrade <BlckTrad>	[0..1]	±		1507
	CCPEligibility <CCPElgbly>	[0..1]	±		1508
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1508
	CashClearingSystem <CshClrSys>	[0..1]	±		1508
	ExposureType <XpsrTp>	[0..1]	±		1508
	FXStandingInstruction <FxStglInstr>	[0..1]	±		1509
	MarketClientSide <MktClntSd>	[0..1]	±		1509
	NettingEligibility <NetgElgbly>	[0..1]	±		1509
	Registration <Regn>	[0..1]	±		1509
	RepurchaseType <RpTp>	[0..1]	±		1510
	LegalRestrictions <LglRstrctns>	[0..1]	±		1510
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1510
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1510
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1511
	TaxCapacity <TaxCpcty>	[0..1]	±		1511
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1511
	Tracking <Trckg>	[0..1]	±		1511
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1512
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1512
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1512
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1512
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1513
	DeliveringSecuritiesSubBalanceType <DlvrgSctiesSubBalTp>	[0..1]	±		1513

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReceivingSecuritiesSubBalanceType <RcvgScitiesSubBalTp>	[0..1]	±		1513
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1514

**Constraints**

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022,

and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed

in a released mode.

On Condition

/HoldIndicator is present

And /HoldIndicator/Indicator is equal to value 'true'

Following Must be True

/FXStandingInstruction Must be absent

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

- **SettlementParametersGuideline**

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the BlocTrade field with code BLPA. The children transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 17.4.10 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

*Presence:* [0..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

*Impacted by:* [C68 "VendorPresenceRule"](#)

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following elements (see ["StandingSettlementInstruction16"](#) on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1571
	Counterparty <CtrPty>	[1..1]	±		1571
	Vendor <Vndr>	[0..1]	±		1571
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1571
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1573

### Constraints

- **VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition  
/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True  
/Vendor Must be present

## 17.4.11 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C11 "BookTransferGuideline", C25 "DepositoryGuideline", C43 "Party2PresenceRule", C44 "Party3PresenceRule", C45 "Party4PresenceRule", C46 "Party5PresenceRule", C59 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties76" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 17.4.12 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C11 "BookTransferGuideline", C25 "DepositoryGuideline", C43 "Party2PresenceRule", C44 "Party3PresenceRule", C45 "Party4PresenceRule", C46 "Party5PresenceRule", C59 "SettlementChainGuideline"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties76" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 17.4.13 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following elements (see "[CashParties36](#)" on page 1396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1397
	DebtorAgent <DbtrAgt>	[0..1]	±		1397
	Creditor <Cdtr>	[0..1]	±		1398
	CreditorAgent <CdtrAgt>	[0..1]	±		1398
	Intermediary <Intrmy>	[0..1]	±		1399

## 17.4.14 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "AmountAndDirection94" on page 1048 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1049
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1049
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1049
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1049
	Amount <Amt>	[1..1]	Amount	C2, C7	1050
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1050
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1050
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1051
	ValueDate <ValDt>	[0..1]	±		1051

## 17.4.15 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts39" on page 1074 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1075
	ChargesFees <ChrgsFees>	[0..1]	±		1076
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1076
	TradeAmount <TradAmt>	[0..1]	±		1076
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1077
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1077
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1077
	LocalTax <LclTax>	[0..1]	±		1078
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1078
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1078
	Margin <Mrgn>	[0..1]	±		1079
	Other <Othr>	[0..1]	±		1079
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1079
	ShippingAmount <ShppgAmt>	[0..1]	±		1080
	SpecialConcession <SpclCncssn>	[0..1]	±		1080
	StampDuty <StrmpDty>	[0..1]	±		1080
	StockExchangeTax <StockXchgTax>	[0..1]	±		1081
	TransferTax <TrfTax>	[0..1]	±		1081
	TransactionTax <TxTax>	[0..1]	±		1081
	ValueAddedTax <ValAddedTax>	[0..1]	±		1082
	WithholdingTax <WhldgTax>	[0..1]	±		1082
	NetGainLoss <NetGnLoss>	[0..1]	±		1082
	ConsumptionTax <CsmptnTax>	[0..1]	±		1083
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1083
	ResearchFee <RsrchFee>	[0..1]	±		1083

## 17.4.16 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C32 "InvestorCountryCodeRule", C49 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following elements (see "OtherParties33" on page 1393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1394
	QualifiedForeignIntermediary <QlfdFrgrnIntrmy>	[0..1]	±		1394
	StockExchange <StockXchg>	[0..1]	±		1395
	TradeRegulator <TradRgltr>	[0..1]	±		1395
	TripartyAgent <TrptyAgt>	[0..1]	±		1396
	Broker <Brkr>	[0..1]	±		1396

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

## 17.4.17 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

*Presence:* [0..1]

*Definition:* Information for registration or physical settlement.

**AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>** contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		463
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		463
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		464
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C35	464

### 17.4.17.1 CertificationIdentification <CertfctnId>

*Presence:* [0..1]

*Definition:* Identification assigned to a deposit.

*Datatype:* "Max35Text" on page 1929

### 17.4.17.2 CertificationDateTime <CertfctnDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the certificates in the deposit were validated by the agent.

**CertificationDateTime** <CertfctnDtTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

### 17.4.17.3 RegistrarAccount <RegarAcct>

*Presence:* [0..1]

*Definition:* Account at the registrar where financial instruments are registered.

*Datatype:* "Max35Text" on page 1929

### 17.4.17.4 CertificateNumber <CertNb>

*Presence:* [0..\*]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Impacted by:* C35 "ISO8532AndIssuerSchemeNameRule"

**CertificateNumber** <CertNb> contains the following elements (see "SecuritiesCertificate4" on page 1358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1358
	Issuer <Issr>	[0..1]	Text		1358
	SchemeName <SchmeNm>	[0..1]	Text		1358

#### Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

## 17.4.18 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C63 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### 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.

# 18 sese.024.001.10 SecuritiesSettlementTransactionStatusAdviceV10

## 18.1 MessageDefinition Functionality

### Scope

An account servicer sends a SecuritiesSettlementTransactionStatusAdvice to an account owner to advise the status of a securities settlement transaction instruction previously sent by the account owner or the status of a settlement transaction existing in the books of the servicer for the account of the owner. The status may be a processing, pending processing, internal matching, matching and/or settlement status.

The status advice may be sent as a response to the request of the account owner or not.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

### Outline

The SecuritiesSettlementTransactionStatusAdviceV10 MessageDefinition is composed of 8 MessageBuildingBlocks:

- A. TransactionIdentification  
Provides unambiguous transaction identification information.
- B. Linkages  
Link to another transaction - provided for information only.
- C. ProcessingStatus  
Provides details on the processing status of the transaction.
- D. InferredMatchingStatus

Provides the matching status of an instruction as per the account servicer based on an allegation.  
At this time no matching took place on the market (at the CSD/ICSD).

E. MatchingStatus

Provides the matching status of the instruction.

F. SettlementStatus

Provides the status of settlement of a transaction.

G. TransactionDetails

Identifies the details of the transaction.

H. SupplementaryData

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

## 18.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmTxStsAdv>	[1..1]		C11, C16, C24, C28, C29, C26	
	<b>TransactionIdentification</b> <TxId>	[1..1]		C17	475
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		476
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		476
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		476
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		476
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		477
	<b>NettingServiceProviderIdentification</b> <NetgSvcPrvdId>	[0..1]	Text		477
	<b>Linkages</b> <Lnks>	[0..1]	±		477
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]			477
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		478
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		478
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		478
Or	<b>Repair</b> <Rpr>	[1..1]	±		479
Or	<b>Cancelled</b> <Canc>	[1..1]	±		479
Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		479
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		480
Or	<b>CancellationRequested</b> <CxlReqd>	[1..1]	±	C3	480
Or}	<b>ModificationRequested</b> <ModReqd>	[1..1]	±	C3	480
	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[0..1]	±		481
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		481
	<b>SettlementStatus</b> <SttlmSts>	[0..1]	±	C23	482
	<b>TransactionDetails</b> <TxDtls>	[0..1]		C12, C31, C32	483
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		487
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		488
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		488

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		488
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		488
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		488
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		488
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		488
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		489
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C25	489
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		489
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		490
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C9, C10, C13, C14, C18	490
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		491
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		491
	<b>LateDeliveryDate</b> <LateDlrvyDt>	[0..1]	±		492
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		492
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		492
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		493
	<b>TradeDate</b> <TradDt>	[0..1]	±		493
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		493
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		493
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		493
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		494
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C5, C27	494
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	495
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C19, C20, C21, C22	496
	<b>Investor</b> <Invstr>	[0..1]	±		497
	<b>QualifiedForeignIntermediary</b> <QlfdFrgnIntrmy>	[0..1]	±		498

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		498
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C30	498

## 18.3 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 AdditionalReasonInformationRule

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### C4 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.

### C5 CashClearingSystemRule

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

### C6 Country

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

### C7 CurrencyAmount

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

Note: The decimal separator is a dot.

### C8 CurrencyAmount

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

Note: The decimal separator is a dot.

### C9 DescriptionPresenceRule

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

**C10 DescriptionUsageRule**

Description must be used alone as the last resort.

**C11 InferredMatchingStatusStatusPresenceRule**

If ProcessingStatus, MatchingStatus and SettlementStatus are absent, then InferredMatchingStatus must be present.

On Condition

```

    /ProcessingStatus is absent
    And    /MatchingStatus is absent
    And    /SettlementStatus is absent
    Following Must be True
    /InferredMatchingStatus Must be present

```

*This constraint is defined at the MessageDefinition level.*

**C12 InvestorCountryCodeRule**

If Investor is present with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C13 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C14 ISINPresenceRule**

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

**C15 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C16 MatchingStatusPresenceRule**

If ProcessingStatus, InferredMatchingStatus and SettlementStatus are absent, then MatchingStatus must be present.

On Condition

```

    /ProcessingStatus is absent
    And    /SettlementStatus is absent
    And    /InferredMatchingStatus is absent
    Following Must be True
    /MatchingStatus Must be present

```

*This constraint is defined at the MessageDefinition level.*

**C17 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C18 OtherIdentificationPresenceRule**

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

**C19 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C20 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C21 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C22 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C23 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C24 ProcessingStatusPresenceRule**

If InferredMatchingStatus, MatchingStatus and SettlementStatus are absent, then ProcessingStatus must be present.

```
On Condition
  /MatchingStatus is absent
  And    /SettlementStatus is absent
  And    /InferredMatchingStatus is absent
Following Must be True
  /ProcessingStatus Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C25 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C26 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C27 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C28 SettlementStatusAndMatchedRule**

If settlement status/reason is present alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

*This constraint is defined at the MessageDefinition level.*

**C29 SettlementStatusPresenceRule**

If ProcessingStatus, InferredMatchingStatus and MatchingStatus are absent, then SettlementStatus must be present.

```
On Condition
  /ProcessingStatus is absent
  And    /MatchingStatus is absent
```

And /InferredMatchingStatus is absent  
Following Must be True  
/SettlementStatus Must be present

*This constraint is defined at the MessageDefinition level.*

### **C30 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.

### **C31 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

### **C32 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

## 18.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 18.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Provides unambiguous transaction identification information.

*Impacted by:* C17 "NoAccountOwnerTransactionIdentificationRule"

**TransactionIdentification <TxId>** contains the following **TransactionIdentifications31** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		476
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		476
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		476
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		476
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		477
	<b>NettingServiceProviderIdentification</b> <NetgSvcPrvdrId>	[0..1]	Text		477

#### Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

#### 18.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

#### 18.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

#### 18.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

#### 18.4.1.4 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 1929

**18.4.1.5 CommonIdentification <CmonId>***Presence:* [0..1]*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.*Datatype:* "Max35Text" on page 1929**18.4.1.6 NettingServiceProviderIdentification <NetgSvcPrvdrId>***Presence:* [0..1]*Definition:* Identification assigned by the netting service provider to identify the net transaction resulting from the netting process.*Datatype:* "Max35Text" on page 1929**18.4.2 Linkages <Lnkgs>***Presence:* [0..1]*Definition:* Link to another transaction - provided for information only.**Linkages <Lnkgs>** contains the following elements (see "Linkages41" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1372
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1372

**18.4.3 ProcessingStatus <PrcgSts>***Presence:* [0..1]*Definition:* Provides details on the processing status of the transaction.**ProcessingStatus <PrcgSts>** contains one of the following **ProcessingStatus74Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		478
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		478
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		478
Or	<b>Repair</b> <Rpr>	[1..1]	±		479
Or	<b>Cancelled</b> <Canc>	[1..1]	±		479
Or	<b>PendingCancellation</b> <PdgCxl>	[1..1]	±		479
Or	<b>Proprietary</b> <Prtry>	[1..1]	±		480
Or	<b>CancellationRequested</b> <CxlReqd>	[1..1]	±	C3	480
Or}	<b>ModificationRequested</b> <ModReqd>	[1..1]	±	C3	480

**18.4.3.1 AcknowledgedAccepted <AckdAccptd>***Presence:* [1..1]*Definition:* Instruction has been acknowledged by the account servicer.**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus21Choice](#)" on page 1780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1780
Or}	Reason <Rsn>	[1..*]	±		1780

**18.4.3.2 PendingProcessing <PdgPrcg>***Presence:* [1..1]*Definition:* Processing of the instruction/request is pending.**PendingProcessing <PdgPrcg>** contains one of the following elements (see "[PendingProcessingStatus11Choice](#)" on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1621
Or}	Reason <Rsn>	[1..*]			1622
	Code <Cd>	[1..1]			1622
{Or	Code <Cd>	[1..1]	CodeSet		1622
Or}	Proprietary <Prtry>	[1..1]	±		1624
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1624

**18.4.3.3 Rejected <Rjctd>***Presence:* [1..1]*Definition:* Instruction/request has been rejected for further processing.**Rejected <Rjctd>** contains one of the following elements (see "[RejectionStatus21Choice](#)" on page 1602 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1603
Or}	Reason <Rsn>	[1..*]			1603
	Code <Cd>	[1..1]			1603
{Or	Code <Cd>	[1..1]	CodeSet		1603
Or}	Proprietary <Prtry>	[1..1]	±		1605
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1605

#### 18.4.3.4 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction/request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "[RepairStatus12Choice](#)" on page 1599 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1600
Or}	Reason <Rsn>	[1..*]			1600
	Code <Cd>	[1..1]			1600
{Or	Code <Cd>	[1..1]	CodeSet		1600
Or}	Proprietary <Prtry>	[1..1]	±		1602
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1602

#### 18.4.3.5 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction/request has been cancelled.

**Cancelled <Canc>** contains one of the following elements (see "[CancellationStatus24Choice](#)" on page 1628 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1628
Or}	Reason <Rsn>	[1..*]			1628
	Code <Cd>	[1..1]			1629
{Or	Code <Cd>	[1..1]	CodeSet		1629
Or}	Proprietary <Prtry>	[1..1]	±		1630
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1630

#### 18.4.3.6 PendingCancellation <PdgCxl>

*Presence:* [1..1]

*Definition:* Cancellation request from yourself for this instruction is pending, waiting for further processing.

**PendingCancellation <PdgCxl>** contains one of the following elements (see "PendingStatus38Choice" on page 1591 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1592
Or}	Reason <Rsn>	[1..*]			1592
	Code <Cd>	[1..1]			1592
{Or	Code <Cd>	[1..1]	CodeSet		1592
Or}	Proprietary <Prtry>	[1..1]	±		1593
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1593

#### 18.4.3.7 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

#### 18.4.3.8 CancellationRequested <CxlReqd>

*Presence:* [1..1]

*Definition:* Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request or consent.

*Impacted by:* C3 "AdditionalReasonInformationRule"

**CancellationRequested <CxlReqd>** contains the following elements (see "ProprietaryReason4" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1585
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1585

#### Constraints

- AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

#### 18.4.3.9 ModificationRequested <ModReqd>

*Presence:* [1..1]

*Definition:* Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

*Impacted by:* C3 "AdditionalReasonInformationRule"

**ModificationRequested <ModReqd>** contains the following elements (see "ProprietaryReason4" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1585
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1585

#### Constraints

- AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

## 18.4.4 InferredMatchingStatus <lfrdMtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of an instruction as per the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

**InferredMatchingStatus <lfrdMtchgSts>** contains one of the following elements (see "MatchingStatus24Choice" on page 1758 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1759
Or	Unmatched <Umtchd>	[1..1]			1759
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1760
Or}	Reason <Rsn>	[1..*]			1760
	Code <Cd>	[1..1]			1760
{Or	Code <Cd>	[1..1]	CodeSet		1761
Or}	Proprietary <Prtry>	[1..1]	±		1763
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1763
Or}	Proprietary <Prtry>	[1..1]	±		1763

## 18.4.5 MatchingStatus <MtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "MatchingStatus24Choice" on page 1758 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1759
Or	Unmatched <Umtchd>	[1..1]			1759
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1760
Or}	Reason <Rsn>	[1..*]			1760
	Code <Cd>	[1..1]			1760
{Or	Code <Cd>	[1..1]	CodeSet		1761
Or}	Proprietary <Prtry>	[1..1]	±		1763
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1763
Or}	Proprietary <Prtry>	[1..1]	±		1763

## 18.4.6 SettlementStatus <SttlmSts>

*Presence:* [0..1]

*Definition:* Provides the status of settlement of a transaction.

*Impacted by:* C23 "PendingToFailingRule"

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus17Choice" on page 1748 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1748
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1749
Or}	Reason <Rsn>	[1..*]			1749
	Code <Cd>	[1..1]			1749
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1753
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1753
Or	Failing <Fng>	[1..1]			1753
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1753
Or}	Reason <Rsn>	[1..*]			1754
	Code <Cd>	[1..1]			1754
{Or	Code <Cd>	[1..1]	CodeSet		1754
Or}	Proprietary <Prtry>	[1..1]	±		1758
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1758
Or}	Proprietary <Prtry>	[1..1]	±		1758

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

## 18.4.7 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

*Impacted by:* C12 "InvestorCountryCodeRule", C31 "TwoLegTransactionOpeningClosing1Rule", C32 "TwoLegTransactionOpeningClosing2Rule"

**TransactionDetails <TxDtls>** contains the following **TransactionDetails113** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeIdentification</b> <TradId>	[0..*]	Text		487
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		488
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		488
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		488
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		488
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		488
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		488
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		488
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		489
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C25	489
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		489
	<b>PlaceOfClearing</b> <PlcOfClr>	[0..1]	±		490
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C9, C10, C13, C14, C18	490
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		491
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		491
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		492
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		492
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		492
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		493
	<b>TradeDate</b> <TradDt>	[0..1]	±		493
	<b>AcknowledgedStatusTimeStamp</b> <AckdStsTmStmp>	[0..1]	DateTime		493
	<b>MatchedStatusTimeStamp</b> <MtchdStsTmStmp>	[0..1]	DateTime		493
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		493
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		494
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C5, C27	494
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C19, C20, C21, C22	495

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C19, C20, C21, C22	496
	<b>Investor</b> <Invstr>	[0..1]	±		497
	<b>QualifiedForeignIntermediary</b> <QlfdFrgrnIntrmy>	[0..1]	±		498
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		498

**Constraints**

- **InvestorCountryCodeRule**

If Investor is present with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is identified by the providing of the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

#### 18.4.7.1 TradeIdentification <TradeId>

Presence: [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 1929

#### **18.4.7.2 PoolIdentification <PoolId>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 1929

#### **18.4.7.3 CorporateActionEventIdentification <CorpActnEvtId>**

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 1929

#### **18.4.7.4 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>**

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

*Datatype:* "Max35Text" on page 1929

#### **18.4.7.5 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>**

*Presence:* [0..1]

*Definition:* Unique reference identifying the triparty collateral management transaction from the client's point of view.

*Datatype:* "Max35Text" on page 1929

#### **18.4.7.6 ClientCollateralInstructionIdentification <ClntCollInstrId>**

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the client.

*Datatype:* "Max35Text" on page 1929

#### **18.4.7.7 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>**

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the triparty-agent/service-provider.

*Datatype:* "Max35Text" on page 1929

#### **18.4.7.8 AccountOwner <AcctOwnr>**

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

#### 18.4.7.9 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

#### 18.4.7.10 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* [C25 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
  /SafekeepingPlaceFormat Must be present
Or    /LEI Must be present
```

#### 18.4.7.11 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C26	1223
	LEI <LEI>	[0..1]	IdentifierSet		1224

#### 18.4.7.12 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1123
	LEI <LEI>	[0..1]	IdentifierSet		1123

#### 18.4.7.13 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* [C9 "DescriptionPresenceRule"](#), [C10 "DescriptionUsageRule"](#), [C13 "ISINGuideline"](#), [C14 "ISINPresenceRule"](#), [C18 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "[SecurityIdentification19](#)" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

#### Constraints

- **DescriptionPresenceRule**

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

```

On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```

On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present

```

- **OtherIdentificationPresenceRule**

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

```

On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present

```

#### 18.4.7.14 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

#### 18.4.7.15 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection51](#)" on page 1087 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1088
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1088
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1088

#### 18.4.7.16 LateDeliveryDate <LateDlvryDt>

*Presence:* [0..1]

*Definition:* Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

**LateDeliveryDate <LateDlvryDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 18.4.7.17 ExpectedSettlementDate <XpctdSttlmDt>

*Presence:* [0..1]

*Definition:* Date/time at which the sender expects settlement.

**ExpectedSettlementDate <XpctdSttlmDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 18.4.7.18 ExpectedValueDate <XpctdValDt>

*Presence:* [0..1]

*Definition:* For against payment transactions, the value date/time at which the Sender expects the settlement amount to be credited or debited.

**ExpectedValueDate <XpctdValDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**18.4.7.19 SettlementDate <SttlmDt>***Presence:* [1..1]*Definition:* Date and time at which the securities are to be delivered or received.**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate19Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1125
Or}	DateCode <DtCd>	[1..1]	±		1126

**18.4.7.20 TradeDate <TradDt>***Presence:* [0..1]*Definition:* Specifies the date/time on which the trade was executed.**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1129
Or}	DateCode <DtCd>	[1..1]			1129
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

**18.4.7.21 AcknowledgedStatusTimeStamp <AckdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is acknowledged.*Datatype:* "[ISODatetime](#)" on page 1923**18.4.7.22 MatchedStatusTimeStamp <MtchdStsTmStmp>***Presence:* [0..1]*Definition:* Time stamp on when the transaction is matched.*Datatype:* "[ISODatetime](#)" on page 1923**18.4.7.23 SecuritiesMovementType <SctiesMvmntTp>***Presence:* [1..1]*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.*Datatype:* "[ReceiveDelivery1Code](#)" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

#### 18.4.7.24 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

#### 18.4.7.25 SettlementParameters <SttlmParams>

*Presence:* [1..1]

*Definition:* Parameters applied to the settlement of a security transfer.

*Impacted by:* C5 "CashClearingSystemRule", C27 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails166" on page 1549 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1549
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1550
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1550
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1550
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1550
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1551
	Registration <Regn>	[0..1]	±		1551
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1551
	ExposureType <XpsrTp>	[0..1]	±		1552
	CashClearingSystem <CshClrSys>	[0..1]	±		1552
	TaxCapacity <TaxCpcty>	[0..1]	±		1552
	RepurchaseType <RpTp>	[0..1]	±		1552
	MarketClientSide <MktClntSd>	[0..1]	±		1553
	BlockTrade <BlckTrad>	[0..1]	±		1553
	LegalRestrictions <LglRstrctns>	[0..1]	±		1553
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1553
	NettingEligibility <NetgElgblty>	[0..1]	±		1554
	CCPEligibility <CCPElgbly>	[0..1]	±		1554
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1554
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1554
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1555

#### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### 18.4.7.26 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

**Definition:** Identifies the chain of receiving settlement parties.

**Impacted by:** C19 "Party2PresenceRule", C20 "Party3PresenceRule", C21 "Party4PresenceRule", C22 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties78" on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1421
	Party1 <Pty1>	[0..1]	±		1422
	Party2 <Pty2>	[0..1]	±		1422
	Party3 <Pty3>	[0..1]	±		1422
	Party4 <Pty4>	[0..1]	±		1423
	Party5 <Pty5>	[0..1]	±		1423

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 18.4.7.27 DeliveringSettlementParties <DlvrSttlmPties>

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

**Definition:** Identifies the chain of delivering settlement parties.

*Impacted by:* C19 "Party2PresenceRule", C20 "Party3PresenceRule", C21 "Party4PresenceRule", C22 "Party5PresenceRule"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties78" on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1421
	Party1 <Pty1>	[0..1]	±		1422
	Party2 <Pty2>	[0..1]	±		1422
	Party3 <Pty3>	[0..1]	±		1422
	Party4 <Pty4>	[0..1]	±		1423
	Party5 <Pty5>	[0..1]	±		1423

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

#### 18.4.7.28 Investor <Invstr>

*Presence:* [0..1]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "PartyIdentification149" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1433
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1433
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1433
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1433
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1434
	LEI <LEI>	[0..1]	IdentifierSet		1434

#### 18.4.7.29 QualifiedForeignIntermediary <QlfdFrgnIntrmy>

*Presence:* [0..1]

*Definition:* Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

**QualifiedForeignIntermediary <QlfdFrgnIntrmy>** contains the following elements (see "PartyIdentification136" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1446
	LEI <LEI>	[0..1]	IdentifierSet		1446

#### 18.4.7.30 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 1929

### 18.4.8 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C30 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### 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.

# 19 sese.025.001.09 SecuritiesSettlementTransactionConfirmation V09

## 19.1 MessageDefinition Functionality

### Scope

An account servicer sends a SecuritiesSettlementTransactionConfirmation to an account owner to confirm the partial or full delivery or receipt of financial instruments, free or against of payment, physically or by book-entry.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

### Outline

The SecuritiesSettlementTransactionConfirmationV09 MessageDefinition is composed of 17 MessageBuildingBlocks:

#### A. TransactionIdentificationDetails

Provides transaction type and identification information.

#### B. Linkages

Link to another transaction - provided for information only.

#### C. AdditionalParameters

Additional parameters for the transaction.

#### D. TradeDetails

Details of the trade.

#### E. FinancialInstrumentIdentification

Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

---

**F. FinancialInstrumentAttributes**

Elements characterising a financial instrument.

**G. QuantityAndAccountDetails**

Details related to the account and quantity involved in the transaction.

**H. SettlementParameters**

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**I. StandingSettlementInstructionDetails**

Settlement standing instruction database to be used to derive the settlement parties involved in the transaction.

**J. DeliveringSettlementParties**

Identifies the chain of delivering settlement parties.

**K. ReceivingSettlementParties**

Identifies the chain of receiving settlement parties.

**L. CashParties**

Cash parties involved in the transaction if different from the securities settlement parties.

**M. SettledAmount**

Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

**N. OtherAmounts**

Other amounts than the settlement amount.

**O. OtherBusinessParties**

Other business parties relevant to the transaction.

**P. AdditionalPhysicalOrRegistrationDetails**

Information for registration or physical settlement.

**Q. SupplementaryData**

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

## 19.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmTxConf>	[1..1]		C10, C15, C40, C45, C46, C52, C53, C44	
	<b>TransactionIdentificationDetails</b> <TxIdDtls>	[1..1]		C28	513
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		513
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		513
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		513
	<b>ProcessorTransactionIdentification</b> <PrccrTxId>	[0..1]	Text		514
	<b>SecuritiesMovementType</b> <SciesMvmntTp>	[1..1]	CodeSet		514
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		514
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		514
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		514
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		515
	<b>Linkages</b> <Lnkgs>	[0..1]	±		515
	<b>AdditionalParameters</b> <AddtlParams>	[0..1]		C31	515
	<b>PreConfirmation</b> <PreConf>	[0..1]	CodeSet		516
	<b>PartialSettlement</b> <PrtlSttlm>	[0..1]	CodeSet		516
	<b>PreviousPartialConfirmationIdentification</b> <PrvsPrtlConfId>	[0..1]	Text		516
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		516
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		517
	<b>ClientCollateralInstructionIdentification</b> <ClntCollInstrId>	[0..1]	Text		517
	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		517
	<b>TradeDetails</b> <TradDtls>	[1..1]	±	C3, C22, C38, C51, C50	517
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C18, C19, C24,	519

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C25, C30	
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C37	520
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]		C16, C32, C42, C43	523
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		524
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		524
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		525
	<b>PreviouslySettledAmount</b> <PrevsllySttldAmt>	[0..1]	±		525
	<b>RemainingToBeSettledAmount</b> <RmngToBeSttldAmt>	[0..1]	±		525
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		525
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		525
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		526
	<b>CashAccount</b> <CshAcct>	[0..1]	±		526
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		526
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C41	527
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C11, C48	527
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C54	529
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C9, C17, C33, C34, C35, C36, C47	529
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C9, C17, C33, C34, C35, C36, C47	531
	<b>CashParties</b> <CshPties>	[0..1]	±		533
	<b>SettledAmount</b> <SttldAmt>	[0..1]	±		533
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		534
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C23, C39	535
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			536
	<b>CertificationIdentification</b> <Certfctnld>	[0..1]	Text		536

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		537
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		537
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C26	537
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C49	537

## 19.3 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 AdditionalDetailsRule

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

### C4 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C5 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

### C6 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### C7 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.

**C8 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C9 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C10 BuyerSSIRule**

If standing settlement instruction applies and the instruction is a delivery, then Buyer must be present.

.

```
On Condition
  /TransactionIdentificationDetails/SecuritiesMovementType is equal to
  value 'Delivery'
  And    /StandingSettlementInstructionDetails is present
Following Must be True
  /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C11 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**C12 Country**

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

**C13 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C14 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C15 DeliveringDepositoryAndParty1Rule**

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

```
On Condition
  /TransactionIdentificationDetails/SecuritiesMovementType is equal to
  value 'Receive'
  And    /StandingSettlementInstructionDetails is absent
Following Must be True
  /DeliveringSettlementParties/Depository Must be present
  And    /DeliveringSettlementParties/Party1 Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C16 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**C17 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C18 DescriptionPresenceRule**

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

**C19 DescriptionUsageRule**

Description must be used alone as the last resort.

**C20 IBAN**

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

**C21 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C22 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

**C23 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C24 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C25 ISINPresenceRule**

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

**C26 ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**C27 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C28 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C29 NumberRule**

If Number is negative, then Sign must be present.

**C30 OtherIdentificationPresenceRule**

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

**C31 PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.

- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C32 PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C33 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C34 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C35 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C36 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C37 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C38 PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

**C39 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C40 ReceivingDepositoryAndParty1Rule**

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

On Condition  
     /TransactionIdentificationDetails/SecuritiesMovementType is equal to  
 value 'Delivery'  
 And     /StandingSettlementInstructionDetails is absent  
 Following Must be True  
     /ReceivingSettlementParties/Depository Must be present  
 And     /ReceivingSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C41 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C42 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C43 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

**C44 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C45 SellerSSIRule**

If standing settlement instruction applies and the instruction is a receipt, then Seller must be present.

```
On Condition
  /TransactionIdentificationDetails/SecuritiesMovementType is equal to
  value 'Receive'
  And /StandingSettlementInstructionDetails is present
Following Must be True
  /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C46 SettledAmountRule**

If the instruction is against payment, then SettledAmount must be present.

```
On Condition
  /TransactionIdentificationDetails/Payment is equal to value
  'AgainstPaymentSettlement'
Following Must be True
  /SettledAmount Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C47 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C48 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C49 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.

**C50 TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C51 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C52 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

*This constraint is defined at the MessageDefinition level.*

### **C53 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

TransactionIdentificationDetails/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

TransactionIdentificationDetails/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

*This constraint is defined at the MessageDefinition level.*

#### **C54 VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

## **19.4 Message Building Blocks**

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 19.4.1 TransactionIdentificationDetails <TxIdDtls>

*Presence:* [1..1]

*Definition:* Provides transaction type and identification information.

*Impacted by:* C28 "NoAccountOwnerTransactionIdentificationRule"

**TransactionIdentificationDetails <TxIdDtls>** contains the following **SettlementTypeAndIdentification19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		513
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		513
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		513
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		514
	<b>SecuritiesMovementType</b> <SciesMvmntTp>	[1..1]	CodeSet		514
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		514
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		514
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		514
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		515

### Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

### 19.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

### 19.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

### 19.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

#### 19.4.1.4 ProcessorTransactionIdentification <PcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 1929

#### 19.4.1.5 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

#### 19.4.1.6 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

#### 19.4.1.7 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 1929

#### 19.4.1.8 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1929

#### 19.4.1.9 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "Max35Text" on page 1929

### 19.4.2 Linkages <Lnkgs>

Presence: [0..1]

Definition: Link to another transaction - provided for information only.

Linkages <Lnkgs> contains the following elements (see "Linkages41" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1372
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1372

### 19.4.3 AdditionalParameters <AddtlParams>

Presence: [0..1]

Definition: Additional parameters for the transaction.

Impacted by: C31 "PartialSettlementGuideline"

AdditionalParameters <AddtlParams> contains the following AdditionalParameters29 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PreConfirmation <PreConf>	[0..1]	CodeSet		516
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		516
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		516
	TripartyAgentServiceProviderCollateralTransactionId entification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		516
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		517
	ClientCollateralInstructionIdentification <ClntCollInstrId>	[0..1]	Text		517
	TripartyAgentServiceProviderCollateralInstructionId entification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		517

#### Constraints

- PartialSettlementGuideline

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.
- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### 19.4.3.1 PreConfirmation <PreConf>

*Presence:* [0..1]

*Definition:* Specifies whether there exists a pre-confirmation.

*Datatype:* "PreConfirmation1Code" on page 1855

CodeName	Name	Definition
PRCA	PreConfirmCash	Pre-confirmation of the movement of the cash, pending the movement of securities.
PRSE	PreConfirmSecurities	Pre-confirmation of the movement of the securities, pending the movement of cash.

#### 19.4.3.2 PartialSettlement <PrtlSttlm>

*Presence:* [0..1]

*Definition:* Specifies partial settlement information.

*Datatype:* "PartialSettlement2Code" on page 1837

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

#### 19.4.3.3 PreviousPartialConfirmationIdentification <PrvsPrtlConfld>

*Presence:* [0..1]

*Definition:* Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

*Datatype:* "Max35Text" on page 1929

#### 19.4.3.4 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxld>

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

*Datatype:* "Max35Text" on page 1929

**19.4.3.5 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>**

*Presence:* [0..1]

*Definition:* Unique reference identifying the triparty collateral management transaction from the client's point of view.

*Datatype:* "Max35Text" on page 1929

**19.4.3.6 ClientCollateralInstructionIdentification <ClntCollInstrId>**

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the client.

*Datatype:* "Max35Text" on page 1929

**19.4.3.7 TripartyAgentServiceProviderCollateralInstructionIdentification  
<TrptyAgtSvcPrvdrCollInstrId>**

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the triparty-agent/service-provider.

*Datatype:* "Max35Text" on page 1929

**19.4.4 TradeDetails <TradDtls>**

*Presence:* [1..1]

*Definition:* Details of the trade.

*Impacted by:* C3 "AdditionalDetailsRule", C22 "InvestorCapacityRule", C38 "PlaceOfTradeRule", C51 "TradeDateTimeUTCRule", C50 "TradeDateGuideline"

**TradeDetails <TradDtls>** contains the following elements (see "[SecuritiesTradeDetails96](#)" on page 1255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1256
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1256
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1256
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1256
	TradeDate <TradDt>	[0..1]	±		1256
	SettlementDate <SttlmDt>	[0..1]	±		1257
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		1257
	DealPrice <DealPric>	[0..1]	±		1257
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1258
	OpeningClosing <OpngClsg>	[0..1]	±		1258
	Reporting <Rptg>	[0..*]	±		1258
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1258
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1259
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1259
	TypeOfPrice <TpOfPric>	[0..1]	±		1259
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1259
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1260

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

## 19.4.5 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C18 "DescriptionPresenceRule", C19 "DescriptionUsageRule", C24 "ISINGuideline", C25 "ISINPresenceRule", C30 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

### Constraints

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

On Condition

/OtherIdentification[\*] is absent

Following Must be True

/ISIN Must be present

Or /Description Must be present

## 19.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C37 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes91" on page 1154 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1157
	DayCountBasis <DayCntBsis>	[0..1]	±		1157
	RegistrationForm <RegnForm>	[0..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1157
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentFrequency <PmtFrqcy>	[0..1]			1158
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentStatus <PmtSts>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160
	ClassificationType <ClssfctnTp>	[0..1]	±		1160
	OptionStyle <OptnStyle>	[0..1]	±		1161
	OptionType <OptnTp>	[0..1]			1161
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1162
	CouponDate <CpnDt>	[0..1]	Date		1162
	ExpiryDate <XpryDt>	[0..1]	Date		1162
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1162
	MaturityDate <MtrtyDt>	[0..1]	Date		1162
	IssueDate <IssdDt>	[0..1]	Date		1163
	NextCallableDate <NxtClblDt>	[0..1]	Date		1163
	PutableDate <PutblDt>	[0..1]	Date		1163
	DatedDate <DtdDt>	[0..1]	Date		1163
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1163
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1163
	NextFactor <NxtFctr>	[0..1]	Rate		1163
	InterestRate <IntrstRate>	[0..1]	Rate		1164
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1164
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1164
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1164
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1164
{Or	Short <Shrt>	[1..1]	Text		1164
Or}	Long <Lng>	[1..1]	±		1164
	PoolNumber <PoolNb>	[0..1]	±		1165
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1165
	CallableIndicator <ClblInd>	[0..1]	Indicator		1165
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1165
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1166
	ExercisePrice <ExrcPric>	[0..1]	±		1166
	SubscriptionPrice <SbcptPric>	[0..1]	±		1166
	ConversionPrice <ConvsvPric>	[0..1]	±		1166
	StrikePrice <StrkPric>	[0..1]	±		1167
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1167
	ContractSize <CtrctSz>	[0..1]	±		1167
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1167
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1169

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

## 19.4.7 QuantityAndAccountDetails <QtyAndAcctDtls>

*Presence:* [1..1]

*Definition:* Details related to the account and quantity involved in the transaction.

*Impacted by:* C16 "DenominationRule", C32 "PartialSettlementGuideline", C42 "SafekeepingPlaceGuideline", C43 "SafekeepingPlaceRule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following **QuantityAndAccount77** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		524
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		524
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		525
	<b>PreviouslySettledAmount</b> <PrevsllySttldAmt>	[0..1]	±		525
	<b>RemainingToBeSettledAmount</b> <RmngToBeSttldAmt>	[0..1]	±		525
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		525
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		525
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		526
	<b>CashAccount</b> <CshAcct>	[0..1]	±		526
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		526
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C41	527

### Constraints

- DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.

- **SafekeepingPlaceType/SharesHeldAtICSD:** an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- **SafekeepingPlaceType/SharesHeldAtLocalCustodian:** applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of **SafekeepingPlace** means that:

- The **SafekeepingPlace** information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The **SafekeepingPlace** is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### • **SafekeepingPlaceRule**

The **SafekeepingPlace** functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

### 19.4.7.1 SettledQuantity <SttldQty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument effectively settled.

**SettledQuantity <SttldQty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

### 19.4.7.2 PreviouslySettledQuantity <PrevsllySttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument previously settled.

**PreviouslySettledQuantity <PrevsllySttldQty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

**19.4.7.3 RemainingToBeSettledQuantity <RmngToBeSttldQty>***Presence:* [0..1]*Definition:* Quantity of financial instrument remaining to be settled.**RemainingToBeSettledQuantity <RmngToBeSttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

**19.4.7.4 PreviouslySettledAmount <PrevsllySttldAmt>***Presence:* [0..1]*Definition:* Amount of money previously settled.**PreviouslySettledAmount <PrevsllySttldAmt>** contains the following elements (see "AmountAndDirection52" on page 1087 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1087
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1087

**19.4.7.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>***Presence:* [0..1]*Definition:* Amount of money remaining to be settled.**RemainingToBeSettledAmount <RmngToBeSttldAmt>** contains the following elements (see "AmountAndDirection52" on page 1087 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1087
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1087

**19.4.7.6 DenominationChoice <DnmtnChc>***Presence:* [0..1]*Definition:* Denomination of the security to be received or delivered.*Datatype:* "Max210Text" on page 1929**19.4.7.7 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

#### 19.4.7.8 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

#### 19.4.7.9 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

#### 19.4.7.10 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown47](#)" on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1491
	LotQuantity <LotQty>	[0..1]	±		1491
	SecuritiesSubBalanceType <ScitiesSubBalTp>	[0..1]	±		1491
	LotDateTime <LotDtTm>	[0..1]	±		1492
	LotPrice <LotPric>	[0..1]	±		1492
	TypeOfPrice <TpOfPric>	[0..1]	±		1492

#### 19.4.7.11 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* [C41 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

## 19.4.8 SettlementParameters <SttlmParams>

*Presence:* [1..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* [C11 "CashClearingSystemRule"](#), [C48 "SettlementDetailsRule"](#)

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails171" on page 1522 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prt>	[0..1]	±		1524
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1524
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1524
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1524
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1525
	BlockTrade <BlckTrad>	[0..1]	±		1525
	CCPEligibility <CCPElgbly>	[0..1]	±		1525
	CashClearingSystem <CshClrSys>	[0..1]	±		1525
	ExposureType <XpsrTp>	[0..1]	±		1526
	MarketClientSide <MktClntSd>	[0..1]	±		1526
	NettingEligibility <NetgElgbly>	[0..1]	±		1526
	Registration <Regn>	[0..1]	±		1526
	RepurchaseType <RpTp>	[0..1]	±		1527
	LegalRestrictions <LglRstrctns>	[0..1]	±		1527
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1527
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1527
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1528
	TaxCapacity <TaxCpcty>	[0..1]	±		1528
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1528
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1529
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1529
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1529
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1529
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1530

### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

## 19.4.9 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

*Presence:* [0..1]

*Definition:* Settlement standing instruction database to be used to derive the settlement parties involved in the transaction.

*Impacted by:* C54 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following elements (see "StandingSettlementInstruction16" on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1571
	Counterparty <CtrPty>	[1..1]	±		1571
	Vendor <Vndr>	[0..1]	±		1571
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1571
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1573

### Constraints

- **VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

## 19.4.10 DeliveringSettlementParties <DlvrSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C9 "BookTransferGuideline", C17 "DepositoryGuideline", C33 "Party2PresenceRule", C34 "Party3PresenceRule", C35 "Party4PresenceRule", C36 "Party5PresenceRule", C47 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties76" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 19.4.11 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* [C9 "BookTransferGuideline"](#), [C17 "DepositoryGuideline"](#), [C33 "Party2PresenceRule"](#), [C34 "Party3PresenceRule"](#), [C35 "Party4PresenceRule"](#), [C36 "Party5PresenceRule"](#), [C47 "SettlementChainGuideline"](#)

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see ["SettlementParties76"](#) on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 19.4.12 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following elements (see "[CashParties36](#)" on page 1396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1397
	DebtorAgent <DbtrAgt>	[0..1]	±		1397
	Creditor <Cdtr>	[0..1]	±		1398
	CreditorAgent <CdtrAgt>	[0..1]	±		1398
	Intermediary <Intrmy>	[0..1]	±		1399

## 19.4.13 SettledAmount <SttldAmt>

*Presence:* [0..1]

*Definition:* Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

**SettledAmount <SttldAmt>** contains the following elements (see "AmountAndDirection94" on page 1048 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1049
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1049
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1049
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1049
	Amount <Amt>	[1..1]	Amount	C2, C7	1050
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1050
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1050
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1051
	ValueDate <ValDt>	[0..1]	±		1051

## 19.4.14 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts40" on page 1064 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1065
	ChargesFees <ChrgsFees>	[0..1]	±		1066
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1066
	TradeAmount <TradAmt>	[0..1]	±		1066
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1067
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1067
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1067
	LocalTax <LclTax>	[0..1]	±		1068
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1068
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1068
	Margin <Mrgn>	[0..1]	±		1069
	Other <Othr>	[0..1]	±		1069
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1069
	ShippingAmount <ShppgAmt>	[0..1]	±		1070
	SpecialConcession <SpclCncssn>	[0..1]	±		1070
	StampDuty <StrmpDty>	[0..1]	±		1070
	StockExchangeTax <StockXchgTax>	[0..1]	±		1071
	TransferTax <TrfTax>	[0..1]	±		1071
	TransactionTax <TxTax>	[0..1]	±		1071
	ValueAddedTax <ValAddedTax>	[0..1]	±		1072
	WithholdingTax <WhldgTax>	[0..1]	±		1072
	NetGainLoss <NetGnLoss>	[0..1]	±		1072
	ConsumptionTax <CsmptnTax>	[0..1]	±		1073
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1073
	BookValue <BookVal>	[0..1]	±		1073
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1074
	ResearchFee <RsrchFee>	[0..1]	±		1074

## 19.4.15 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

Impacted by: C23 "InvestorCountryCodeRule", C39 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following elements (see "OtherParties33" on page 1393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1394
	QualifiedForeignIntermediary <QlfdFrgrnIntmry>	[0..1]	±		1394
	StockExchange <StockXchg>	[0..1]	±		1395
	TradeRegulator <TradRgltr>	[0..1]	±		1395
	TripartyAgent <TrptyAgt>	[0..1]	±		1396
	Broker <Brkr>	[0..1]	±		1396

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

## 19.4.16 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

*Presence:* [0..1]

*Definition:* Information for registration or physical settlement.

**AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>** contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		536
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		537
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		537
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C26	537

### 19.4.16.1 CertificationIdentification <CertfctnId>

*Presence:* [0..1]

*Definition:* Identification assigned to a deposit.

*Datatype:* "Max35Text" on page 1929

**19.4.16.2 CertificationDateTime <CertfctnDtTm>***Presence:* [0..1]*Definition:* Date/time at which the certificates in the deposit were validated by the agent.**CertificationDateTime <CertfctnDtTm>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**19.4.16.3 RegistrarAccount <RegarAcct>***Presence:* [0..1]*Definition:* Account at the registrar where financial instruments are registered.*Datatype:* ["Max35Text"](#) on page 1929**19.4.16.4 CertificateNumber <CertNb>***Presence:* [0..\*]*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.*Impacted by:* [C26 "ISO8532AndIssuerSchemeNameRule"](#)**CertificateNumber <CertNb>** contains the following elements (see ["SecuritiesCertificate4"](#) on page 1358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1358
	Issuer <Issr>	[0..1]	Text		1358
	SchemeName <SchmeNm>	[0..1]	Text		1358

**Constraints**

- ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**19.4.17 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.*Impacted by:* [C49 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### 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.

## 20 **sese.026.001.08** **SecuritiesSettlementTransactionReversalAdv iceV08**

### 20.1 **MessageDefinition Functionality**

#### Scope

An account servicer sends a SecuritiesSettlementTransactionReversalAdvice to an account owner to reverse the confirmation of a partial or full delivery or receipt of financial instruments, free or against of payment, physically or by book-entry.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesSettlementTransactionReversalAdviceV08 MessageDefinition is composed of 17 MessageBuildingBlocks:

- TransactionIdentificationDetails**  
Provides transaction type and identification information.
- ConfirmationReference**  
Reference to the unambiguous identification of the confirmation as per the account servicer.
- AdditionalParameters**  
Additional parameters for the transaction.
- TradeDetails**  
Details of the trade.
- FinancialInstrumentIdentification**  
Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

**F. FinancialInstrumentAttributes**

Elements characterising a financial instrument.

**G. QuantityAndAccountDetails**

Details related to the account and quantity involved in the transaction.

**H. SettlementParameters**

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**I. StandingSettlementInstructionDetails**

Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

**J. DeliveringSettlementParties**

Identifies the chain of delivering settlement parties.

**K. ReceivingSettlementParties**

Identifies the chain of receiving settlement parties.

**L. CashParties**

Cash parties involved in the transaction if different from the securities settlement parties.

**M. SettledAmount**

Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

**N. OtherAmounts**

Other amounts than the settlement amount.

**O. OtherBusinessParties**

Other business parties relevant to the transaction.

**P. AdditionalPhysicalOrRegistrationDetails**

Information for registration or physical settlement.

**Q. SupplementaryData**

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

## 20.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesSttlmTxRvslAdv>	[1..1]		C10, C15, C39, C43, C44	
	<b>TransactionIdentificationDetails</b> <TxIdDtls>	[1..1]		C28	549
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		549
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		549
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		550
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		550
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		550
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		550
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		550
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		551
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		551
	<b>ConfirmationReference</b> <ConfRef>	[1..1]			551
	<b>Identification</b> <Id>	[1..1]	Text		551
	<b>AdditionalParameters</b> <AddtlParams>	[0..1]			551
	<b>PreConfirmation</b> <PreConf>	[0..1]	CodeSet		551
	<b>PartialSettlement</b> <PrtlSttlm>	[0..1]	CodeSet		552
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		552
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		552
	<b>TradeDetails</b> <TradDtls>	[1..1]	±	C3, C22, C37, C49, C48	552
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C18, C19, C24, C25, C30	554
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C36	555
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]		C16, C31, C41, C42	558

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		559
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		559
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		560
	<b>PreviouslySettledAmount</b> <PrevsllySttldAmt>	[0..1]	±		560
	<b>RemainingToBeSettledAmount</b> <RmngToBeSttldAmt>	[0..1]	±		560
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		560
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		560
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		561
	<b>CashAccount</b> <CshAcct>	[0..1]	±		561
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		561
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C40	562
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C11, C46	562
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C50	564
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C9, C17, C32, C33, C34, C35, C45	564
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C9, C17, C32, C33, C34, C35, C45	566
	<b>CashParties</b> <CshPties>	[0..1]			568
	<b>Debtor</b> <Dbtr>	[0..1]	±		568
	<b>DebtorAgent</b> <DbtrAgt>	[0..1]	±		569
	<b>Creditor</b> <Cdtr>	[0..1]	±		569
	<b>CreditorAgent</b> <CdtrAgt>	[0..1]	±		570
	<b>SettledAmount</b> <SttldAmt>	[0..1]	±		570
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		571
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C23, C38	572
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			572
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		572

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		573
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		573
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C26	573
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C47	573

## 20.3 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 AdditionalDetailsRule

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

### C4 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C5 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

### C6 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### C7 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.

**C8 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C9 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C10 BuyerSSIRule**

If standing settlement instruction applies and the instruction is a delivery, then Buyer must be present.

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

And /StandingSettlementInstructionDetails is present

Following Must be True

/StandingSettlementInstructionDetails/Counterparty/Buyer Must be present

*This constraint is defined at the MessageDefinition level.*

**C11 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**C12 Country**

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

**C13 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C14 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C15 DeliveringDepositoryAndParty1Rule**

If the instruction is a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Receive'

And /StandingSettlementInstructionDetails is absent

Following Must be True

/DeliveringSettlementParties/Depository Must be present

And /DeliveringSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C16 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**C17 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C18 DescriptionPresenceRule**

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

**C19 DescriptionUsageRule**

Description must be used alone as the last resort.

**C20 IBAN**

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

**C21 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C22 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

**C23 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C24 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C25 ISINPresenceRule**

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

**C26 ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**C27 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C28 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C29 NumberRule**

If Number is negative, then Sign must be present.

**C30 OtherIdentificationPresenceRule**

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

**C31 PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C32 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C33 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C34 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C35 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C36 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C37 PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

**C38 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C39 ReceivingDepositoryAndParty1Rule**

If the instruction is a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

.

```

On Condition
  /TransactionIdentificationDetails/SecuritiesMovementType is equal to
  value 'Delivery'
  And      /StandingSettlementInstructionDetails is absent
Following Must be True
  /ReceivingSettlementParties/Depository Must be present
  And      /ReceivingSettlementParties/Party1 Must be present

```

*This constraint is defined at the MessageDefinition level.*

**C40 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C41 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C42 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

**C43 SellerSSIRule**

If standing settlement instruction applies and the instruction is a receipt, then Seller must be present.

```

On Condition
  /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Receive'
And    /StandingSettlementInstructionDetails is present
Following Must be True
  /StandingSettlementInstructionDetails/Counterparty/Seller Must be present

```

*This constraint is defined at the MessageDefinition level.*

#### **C44 SettledAmountRule**

If the instruction is against payment, then SettledAmount must be present.

```

On Condition
  /TransactionIdentificationDetails/Payment is equal to value
'AgainstPaymentSettlement'
Following Must be True
  /SettledAmount Must be present

```

*This constraint is defined at the MessageDefinition level.*

#### **C45 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C46 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### **C47 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.

#### **C48 TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C49 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### **C50 VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

## 20.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 20.4.1 TransactionIdentificationDetails <TxIdDtIs>

*Presence:* [1..1]

*Definition:* Provides transaction type and identification information.

*Impacted by:* C28 "NoAccountOwnerTransactionIdentificationRule"

**TransactionIdentificationDetails <TxIdDtIs>** contains the following **SettlementTypeAndIdentification19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		549
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		549
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		550
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		550
	<b>SecuritiesMovementType</b> <ScitiesMvmntTp>	[1..1]	CodeSet		550
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		550
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		550
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		551
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		551

#### Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

#### 20.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

#### 20.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

**20.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>***Presence:* [0..1]*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.*Datatype:* "Max35Text" on page 1929**20.4.1.4 ProcessorTransactionIdentification <PcrTxId>***Presence:* [0..1]*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.*Datatype:* "Max35Text" on page 1929**20.4.1.5 SecuritiesMovementType <SctiesMvmntTp>***Presence:* [1..1]*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

**20.4.1.6 Payment <Pmt>***Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

**20.4.1.7 CommonIdentification <CmonId>***Presence:* [0..1]*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.*Datatype:* "Max35Text" on page 1929

**20.4.1.8 PoolIdentification <PoolId>***Presence:* [0..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "Max35Text" on page 1929**20.4.1.9 CorporateActionEventIdentification <CorpActnEvtId>***Presence:* [0..1]*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.*Datatype:* "Max35Text" on page 1929**20.4.2 ConfirmationReference <ConfRef>***Presence:* [1..1]*Definition:* Reference to the unambiguous identification of the confirmation as per the account servicer.**ConfirmationReference <ConfRef>** contains the following **Identification14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		551

**20.4.2.1 Identification <Id>***Presence:* [1..1]*Definition:* Unique identifier of a document, message or transaction.*Datatype:* "Max35Text" on page 1929**20.4.3 AdditionalParameters <AddtlParams>***Presence:* [0..1]*Definition:* Additional parameters for the transaction.**AdditionalParameters <AddtlParams>** contains the following **AdditionalParameters30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PreConfirmation</b> <PreConf>	[0..1]	CodeSet		551
	<b>PartialSettlement</b> <PrtlSttlm>	[0..1]	CodeSet		552
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		552
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		552

**20.4.3.1 PreConfirmation <PreConf>***Presence:* [0..1]*Definition:* Specifies whether there exists a pre-confirmation.

*Datatype:* "PreConfirmation1Code" on page 1855

CodeName	Name	Definition
PRCA	PreConfirmCash	Pre-confirmation of the movement of the cash, pending the movement of securities.
PRSE	PreConfirmSecurities	Pre-confirmation of the movement of the securities, pending the movement of cash.

#### 20.4.3.2 PartialSettlement <PrtlSttlm>

*Presence:* [0..1]

*Definition:* Specifies partial settlement information.

*Datatype:* "PartialSettlement2Code" on page 1837

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

#### 20.4.3.3 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxld>

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

*Datatype:* "Max35Text" on page 1929

#### 20.4.3.4 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxld>

*Presence:* [0..1]

*Definition:* Unique reference identifying the triparty collateral management transaction from the client's point of view.

*Datatype:* "Max35Text" on page 1929

### 20.4.4 TradeDetails <TradDtls>

*Presence:* [1..1]

*Definition:* Details of the trade.

*Impacted by:* C3 "AdditionalDetailsRule", C22 "InvestorCapacityRule", C37 "PlaceOfTradeRule", C49 "TradeDateTimeUTCRule", C48 "TradeDateGuideline"

**TradeDetails <TradDtIs>** contains the following elements (see "[SecuritiesTradeDetails96](#)" on page 1255 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1256
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1256
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1256
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1256
	TradeDate <TradDt>	[0..1]	±		1256
	SettlementDate <SttlmDt>	[0..1]	±		1257
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		1257
	DealPrice <DealPric>	[0..1]	±		1257
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1258
	OpeningClosing <OpngClsg>	[0..1]	±		1258
	Reporting <Rptg>	[0..*]	±		1258
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1258
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1259
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1259
	TypeOfPrice <TpOfPric>	[0..1]	±		1259
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		1259
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		1260

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

## 20.4.5 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C18 "DescriptionPresenceRule", C19 "DescriptionUsageRule", C24 "ISINGuideline", C25 "ISINPresenceRule", C30 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

### Constraints

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

On Condition

/OtherIdentification[\*] is absent

Following Must be True

/ISIN Must be present

Or /Description Must be present

## 20.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C36 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes91" on page 1154 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1157
	DayCountBasis <DayCntBsis>	[0..1]	±		1157
	RegistrationForm <RegnForm>	[0..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1157
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentFrequency <PmtFrqcy>	[0..1]			1158
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentStatus <PmtSts>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160
	ClassificationType <ClssfctnTp>	[0..1]	±		1160
	OptionStyle <OptnStyle>	[0..1]	±		1161
	OptionType <OptnTp>	[0..1]			1161
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1162
	CouponDate <CpnDt>	[0..1]	Date		1162
	ExpiryDate <XpryDt>	[0..1]	Date		1162
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1162
	MaturityDate <MtrtyDt>	[0..1]	Date		1162
	IssueDate <IssdDt>	[0..1]	Date		1163
	NextCallableDate <NxtClblDt>	[0..1]	Date		1163
	PutableDate <PutblDt>	[0..1]	Date		1163
	DatedDate <DtdDt>	[0..1]	Date		1163
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1163
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1163
	NextFactor <NxtFctr>	[0..1]	Rate		1163
	InterestRate <IntrstRate>	[0..1]	Rate		1164
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1164
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1164
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1164
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1164
{Or	Short <Shrt>	[1..1]	Text		1164
Or}	Long <Lng>	[1..1]	±		1164
	PoolNumber <PoolNb>	[0..1]	±		1165
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1165
	CallableIndicator <ClblInd>	[0..1]	Indicator		1165
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1165
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1166
	ExercisePrice <ExrcPric>	[0..1]	±		1166
	SubscriptionPrice <SbcptPric>	[0..1]	±		1166
	ConversionPrice <ConvsvPric>	[0..1]	±		1166
	StrikePrice <StrkPric>	[0..1]	±		1167
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1167
	ContractSize <CtrctSz>	[0..1]	±		1167
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1167
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1169

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

## 20.4.7 QuantityAndAccountDetails <QtyAndAcctDtls>

*Presence:* [1..1]

*Definition:* Details related to the account and quantity involved in the transaction.

*Impacted by:* C16 "DenominationRule", C31 "PartialSettlementGuideline", C41 "SafekeepingPlaceGuideline", C42 "SafekeepingPlaceRule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following **QuantityAndAccount77** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		559
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		559
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		560
	<b>PreviouslySettledAmount</b> <PrevsllySttldAmt>	[0..1]	±		560
	<b>RemainingToBeSettledAmount</b> <RmngToBeSttldAmt>	[0..1]	±		560
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		560
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		560
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		561
	<b>CashAccount</b> <CshAcct>	[0..1]	±		561
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		561
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C40	562

### Constraints

- DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The SettledQuantity field provides the quantity of securities effectively settled.

The other quantities (PreviouslySettledQuantity and/or RemainingToBeSettledQuantity) may be provided, but this is not mandatory.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.

- **SafekeepingPlaceType/SharesHeldAtICSD:** an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- **SafekeepingPlaceType/SharesHeldAtLocalCustodian:** applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of **SafekeepingPlace** means that:

- The **SafekeepingPlace** information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The **SafekeepingPlace** is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### • **SafekeepingPlaceRule**

The **SafekeepingPlace** functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

### 20.4.7.1 SettledQuantity <SttldQty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument effectively settled.

**SettledQuantity <SttldQty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

### 20.4.7.2 PreviouslySettledQuantity <PrevsllySttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument previously settled.

**PreviouslySettledQuantity <PrevsllySttldQty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

**20.4.7.3 RemainingToBeSettledQuantity <RmngToBeSttldQty>***Presence:* [0..1]*Definition:* Quantity of financial instrument remaining to be settled.**RemainingToBeSettledQuantity <RmngToBeSttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

**20.4.7.4 PreviouslySettledAmount <PrevsllySttldAmt>***Presence:* [0..1]*Definition:* Amount of money previously settled.**PreviouslySettledAmount <PrevsllySttldAmt>** contains the following elements (see "AmountAndDirection52" on page 1087 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1087
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1087

**20.4.7.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>***Presence:* [0..1]*Definition:* Amount of money remaining to be settled.**RemainingToBeSettledAmount <RmngToBeSttldAmt>** contains the following elements (see "AmountAndDirection52" on page 1087 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1087
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1087

**20.4.7.6 DenominationChoice <DnmtnChc>***Presence:* [0..1]*Definition:* Denomination of the security to be received or delivered.*Datatype:* "Max210Text" on page 1929**20.4.7.7 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

#### 20.4.7.8 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

#### 20.4.7.9 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

#### 20.4.7.10 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown47](#)" on page 1490 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1491
	LotQuantity <LotQty>	[0..1]	±		1491
	SecuritiesSubBalanceType <ScitiesSubBalTp>	[0..1]	±		1491
	LotDateTime <LotDtTm>	[0..1]	±		1492
	LotPrice <LotPric>	[0..1]	±		1492
	TypeOfPrice <TpOfPric>	[0..1]	±		1492

#### 20.4.7.11 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* [C40 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

## 20.4.8 SettlementParameters <SttlmParams>

*Presence:* [1..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* [C11 "CashClearingSystemRule"](#), [C46 "SettlementDetailsRule"](#)

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails163" on page 1514 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prt>	[0..1]	±		1516
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1516
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1516
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1516
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1517
	BlockTrade <BlckTrad>	[0..1]	±		1517
	CCPEligibility <CCPElgbly>	[0..1]	±		1517
	CashClearingSystem <CshClrSys>	[0..1]	±		1517
	ExposureType <XpsrTp>	[0..1]	±		1518
	MarketClientSide <MktClntSd>	[0..1]	±		1518
	NettingEligibility <NetgElgbly>	[0..1]	±		1518
	Registration <Regn>	[0..1]	±		1518
	RepurchaseType <RpTp>	[0..1]	±		1519
	LegalRestrictions <LglRstrctns>	[0..1]	±		1519
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1519
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1519
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1520
	TaxCapacity <TaxCpcty>	[0..1]	±		1520
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1520
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1521
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1521
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1521
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1521
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1522

### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

## 20.4.9 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

*Presence:* [0..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

*Impacted by:* C50 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following elements (see "StandingSettlementInstruction16" on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1571
	Counterparty <CtrPty>	[1..1]	±		1571
	Vendor <Vndr>	[0..1]	±		1571
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1571
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1573

### Constraints

- **VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

## 20.4.10 DeliveringSettlementParties <DlvrSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C9 "BookTransferGuideline", C17 "DepositoryGuideline", C32 "Party2PresenceRule", C33 "Party3PresenceRule", C34 "Party4PresenceRule", C35 "Party5PresenceRule", C45 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties76" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 20.4.11 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* [C9 "BookTransferGuideline"](#), [C17 "DepositoryGuideline"](#), [C32 "Party2PresenceRule"](#), [C33 "Party3PresenceRule"](#), [C34 "Party4PresenceRule"](#), [C35 "Party5PresenceRule"](#), [C45 "SettlementChainGuideline"](#)

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see ["SettlementParties76"](#) on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 20.4.12 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following **CashParties35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Debtor</b> <Dbtr>	[0..1]	±		568
	<b>DebtorAgent</b> <DbtrAgt>	[0..1]	±		569
	<b>Creditor</b> <Cdtr>	[0..1]	±		569
	<b>CreditorAgent</b> <CdtrAgt>	[0..1]	±		570

### 20.4.12.1 Debtor <Dbtr>

*Presence:* [0..1]

*Definition:* Party that owes an amount of money to the (ultimate) creditor.

**Debtor <Dbtr>** contains the following elements (see "[PartyIdentificationAndAccount164](#)" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1405
	LEI <LEI>	[0..1]	IdentifierSet		1406
	AlternateIdentification <AltrnId>	[0..1]	±		1406
	CashAccount <CshAcct>	[0..1]	±		1406
	ChargesAccount <ChrgsAcct>	[0..1]	±		1406
	CommissionAccount <ComssnAcct>	[0..1]	±		1407
	TaxAccount <TaxAcct>	[0..1]	±		1407
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1407

**20.4.12.2 DebtorAgent <DbtrAgt>***Presence:* [0..1]*Definition:* Financial institution servicing an account for the debtor.**DebtorAgent <DbtrAgt>** contains the following elements (see "[PartyIdentificationAndAccount171](#)" on page 1423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1424
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C8	1424
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1424
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1425
	LEI <LEI>	[0..1]	IdentifierSet		1425
	AlternateIdentification <AltrnId>	[0..1]	±		1425
	CashAccount <CshAcct>	[0..1]	±		1425
	ChargesAccount <ChrgsAcct>	[0..1]	±		1426
	CommissionAccount <ComssnAcct>	[0..1]	±		1426
	TaxAccount <TaxAcct>	[0..1]	±		1426
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1426

**20.4.12.3 Creditor <Cdtr>***Presence:* [0..1]*Definition:* Party to which an amount of money is due.**Creditor <Cdtr>** contains the following elements (see "[PartyIdentificationAndAccount164](#)" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1405
	LEI <LEI>	[0..1]	IdentifierSet		1406
	AlternateIdentification <AltrnId>	[0..1]	±		1406
	CashAccount <CshAcct>	[0..1]	±		1406
	ChargesAccount <ChrgsAcct>	[0..1]	±		1406
	CommissionAccount <ComssnAcct>	[0..1]	±		1407
	TaxAccount <TaxAcct>	[0..1]	±		1407
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1407

**20.4.12.4 CreditorAgent <CdtrAgt>***Presence:* [0..1]*Definition:* Financial institution servicing an account for the creditor.**CreditorAgent <CdtrAgt>** contains the following elements (see "[PartyIdentificationAndAccount171](#)" on page 1423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1424
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C8	1424
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1424
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1425
	LEI <LEI>	[0..1]	IdentifierSet		1425
	AlternateIdentification <AltrnId>	[0..1]	±		1425
	CashAccount <CshAcct>	[0..1]	±		1425
	ChargesAccount <ChrgsAcct>	[0..1]	±		1426
	CommissionAccount <ComssnAcct>	[0..1]	±		1426
	TaxAccount <TaxAcct>	[0..1]	±		1426
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1426

**20.4.13 SettledAmount <SttldAmt>***Presence:* [0..1]*Definition:* Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.**SettledAmount <SttldAmt>** contains the following elements (see "[AmountAndDirection94](#)" on page 1048 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1049
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1049
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1049
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1049
	Amount <Amt>	[1..1]	Amount	C2, C7	1050
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1050
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1050
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1051
	ValueDate <ValDt>	[0..1]	±		1051

## 20.4.14 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see ["OtherAmounts40"](#) on page 1064 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1065
	ChargesFees <ChrgsFees>	[0..1]	±		1066
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1066
	TradeAmount <TradAmt>	[0..1]	±		1066
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1067
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1067
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1067
	LocalTax <LclTax>	[0..1]	±		1068
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1068
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1068
	Margin <Mrgn>	[0..1]	±		1069
	Other <Othr>	[0..1]	±		1069
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1069
	ShippingAmount <ShppgAmt>	[0..1]	±		1070
	SpecialConcession <SpclCncssn>	[0..1]	±		1070
	StampDuty <StmpDty>	[0..1]	±		1070
	StockExchangeTax <StockXchgTax>	[0..1]	±		1071
	TransferTax <TrfTax>	[0..1]	±		1071
	TransactionTax <TxTax>	[0..1]	±		1071
	ValueAddedTax <ValAddedTax>	[0..1]	±		1072
	WithholdingTax <WhldgTax>	[0..1]	±		1072
	NetGainLoss <NetGnLoss>	[0..1]	±		1072
	ConsumptionTax <CsmptnTax>	[0..1]	±		1073
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1073
	BookValue <BookVal>	[0..1]	±		1073
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1074
	ResearchFee <RsrchFee>	[0..1]	±		1074

## 20.4.15 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C23 "InvestorCountryCodeRule", C38 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following elements (see "OtherParties33" on page 1393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1394
	QualifiedForeignIntermediary <QlfdFrqnIntrmy>	[0..1]	±		1394
	StockExchange <StockXchg>	[0..1]	±		1395
	TradeRegulator <TradRgltr>	[0..1]	±		1395
	TripartyAgent <TrptyAgt>	[0..1]	±		1396
	Broker <Brkr>	[0..1]	±		1396

### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

## 20.4.16 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

*Presence:* [0..1]

*Definition:* Information for registration or physical settlement.

**AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>** contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		572
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		573
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		573
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C26	573

### 20.4.16.1 CertificationIdentification <CertfctnId>

*Presence:* [0..1]

*Definition:* Identification assigned to a deposit.

*Datatype:* "Max35Text" on page 1929

#### 20.4.16.2 CertificationDateTime <CertfctnDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the certificates in the deposit were validated by the agent.

**CertificationDateTime <CertfctnDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 20.4.16.3 RegistrarAccount <RegarAcct>

*Presence:* [0..1]

*Definition:* Account at the registrar where financial instruments are registered.

*Datatype:* "Max35Text" on page 1929

#### 20.4.16.4 CertificateNumber <CertNb>

*Presence:* [0..\*]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Impacted by:* C26 "ISO8532AndIssuerSchemeNameRule"

**CertificateNumber <CertNb>** contains the following elements (see "SecuritiesCertificate4" on page 1358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1358
	Issuer <Issr>	[0..1]	Text		1358
	SchemeName <SchmeNm>	[0..1]	Text		1358

##### Constraints

- ISO8532AndIssuerSchemeNameRule

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

#### 20.4.17 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C47 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### 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.

# 21 **sese.027.001.05**

## **SecuritiesTransactionCancellationRequestStatusAdviceV05**

### 21.1 **MessageDefinition Functionality**

#### Scope

An account servicer sends an SecuritiesTransactionCancellationRequestStatusAdvice to an account owner to advise the status of a securities transaction cancellation request previously sent by the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesTransactionCancellationRequestStatusAdviceV05 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. CancellationRequestReference

Reference to the unambiguous identification of the cancellation request as per the account owner.

B. TransactionIdentification

Unambiguous identification of the transaction as known by the account servicer.

C. ProcessingStatus

Provides details on the processing status of the request.

D. TransactionDetails

Identifies the details of the transaction.

E. SupplementaryData

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

## 21.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesTxCxlReqStsAdv>	[1..1]		C18	
	<b>CancellationRequestReference</b> <CxlReqRef>	[1..1]			578
	<b>Identification</b> <Id>	[1..1]	Text		579
	<b>TransactionIdentification</b> <TxId>	[0..1]		C12	579
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		579
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		579
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		579
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	±		580
	<b>ProcessingStatus</b> <PrcgSts>	[1..1]	±		580
	<b>TransactionDetails</b> <TxDtls>	[0..1]			582
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		582
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		582
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C13	583
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		584
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		584
	<b>TradeDate</b> <TradDt>	[0..1]	±		584
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		585
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C14, C15, C16, C17	585
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C14, C15, C16, C17	586
	<b>Investor</b> <Invstr>	[0..1]	±		587
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C20	587

## 21.3 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 **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### C4 **AnyBIC**

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

### C5 **Country**

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

### C6 **CurrencyAmount**

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

Note: The decimal separator is a dot.

### C7 **CurrencyAmount**

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

Note: The decimal separator is a dot.

### C8 **DescriptionPresenceRule**

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

### C9 **DescriptionUsageRule**

Description must be used alone as the last resort.

### C10 **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

### C11 **ISINPresenceRule**

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

**C12 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C13 OtherIdentificationPresenceRule**

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

**C14 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C15 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C16 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C17 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C18 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C19 ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

**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.

## 21.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 21.4.1 CancellationRequestReference <CxlReqRef>

*Presence:* [1..1]

*Definition:* Reference to the unambiguous identification of the cancellation request as per the account owner.

**CancellationRequestReference <CxlReqRef>** contains the following **Identification14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		579

**21.4.1.1 Identification <Id>***Presence:* [1..1]*Definition:* Unique identifier of a document, message or transaction.*Datatype:* "Max35Text" on page 1929**21.4.2 TransactionIdentification <TxId>***Presence:* [0..1]*Definition:* Unambiguous identification of the transaction as known by the account servicer.*Impacted by:* C12 "NoAccountOwnerTransactionIdentificationRule"**TransactionIdentification <TxId>** contains the following **TransactionIdentifications30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		579
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		579
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		579
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	±		580

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**21.4.2.1 AccountServicerTransactionIdentification <AcctSvcrTxId>***Presence:* [0..1]*Definition:* Unambiguous identification of the transaction as known by the account servicer.*Datatype:* "Max35Text" on page 1929**21.4.2.2 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>***Presence:* [0..1]*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.*Datatype:* "Max35Text" on page 1929**21.4.2.3 ProcessorTransactionIdentification <PrcrTxId>***Presence:* [0..1]*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.*Datatype:* "Max35Text" on page 1929

**21.4.2.4 AccountOwnerTransactionIdentification <AcctOwnrTxId>***Presence:* [1..1]*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).**AccountOwnerTransactionIdentification <AcctOwnrTxId>** contains one of the following elements (see "References44Choice" on page 1200 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OtherTransactionIdentification <OthrTxId>	[1..1]			1200
	MessageNumber <MsgNb>	[0..1]	±	C16	1201
	Identification <Id>	[1..1]	Text		1201
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>	[1..1]			1201
	TransactionIdentification <TxId>	[1..1]	Text		1202
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1202
	Payment <Pmt>	[1..1]	CodeSet		1202
Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]			1202
	TransactionIdentification <TxId>	[1..1]	Text		1203
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1203
	Payment <Pmt>	[1..1]	CodeSet		1203
Or}	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1203

**21.4.3 ProcessingStatus <PrcgSts>***Presence:* [1..1]*Definition:* Provides details on the processing status of the request.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus54Choice" on page 1713 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1714
Or	Rejected <Rjctd>	[1..1]			1715
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1715
Or}	Reason <Rsn>	[1..*]			1715
	Code <Cd>	[1..1]			1716
{Or	Code <Cd>	[1..1]	CodeSet		1716
Or}	Proprietary <Prtry>	[1..1]	±		1716
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1717
Or	Repair <Rpr>	[1..1]			1717
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1717
Or}	Reason <Rsn>	[1..*]			1717
	Code <Cd>	[1..1]			1718
{Or	Code <Cd>	[1..1]	CodeSet		1718
Or}	Proprietary <Prtry>	[1..1]	±		1718
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1719
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1719
Or	Proprietary <Prtry>	[1..1]	±		1719
Or	Denied <Dnd>	[1..1]			1719
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1720
Or}	Reason <Rsn>	[1..*]			1720
	Code <Cd>	[1..1]			1720
{Or	Code <Cd>	[1..1]	CodeSet		1721
Or}	Proprietary <Prtry>	[1..1]	±		1721
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1721
Or}	Cancelled <Canc>	[1..1]			1721
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1722
Or}	Reason <Rsn>	[1..*]			1722
	Code <Cd>	[1..1]	±		1722
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1722

## 21.4.4 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

**TransactionDetails <TxDtls>** contains the following **TransactionDetails80** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		582
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		582
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C13	583
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		584
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		584
	<b>TradeDate</b> <TradDt>	[0..1]	±		584
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		585
	<b>DeliveringSettlementParties</b> <DlvrGSttlmPties>	[0..1]	±	C14, C15, C16, C17	585
	<b>ReceivingSettlementParties</b> <RcvGSttlmPties>	[0..1]	±	C14, C15, C16, C17	586
	<b>Investor</b> <Invstr>	[0..1]	±		587

### 21.4.4.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification98](#)" on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1454
	LEI <LEI>	[0..1]	IdentifierSet		1455

### 21.4.4.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount24](#)" on page 1043 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1043
	Type <Tp>	[0..1]	±		1044
	Name <Nm>	[0..1]	Text		1044

#### 21.4.4.3 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* [C8 "DescriptionPresenceRule"](#), [C9 "DescriptionUsageRule"](#), [C10 "ISINGuideline"](#), [C11 "ISINPresenceRule"](#), [C13 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "[SecurityIdentification19](#)" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

#### Constraints

- **DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or /OtherIdentification[\*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

On Condition  
     /ISIN is absent  
 Following Must be True  
     /OtherIdentification[\*] Must be present  
 Or     /Description Must be present

- **OtherIdentificationPresenceRule**

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

On Condition  
     /OtherIdentification[\*] is absent  
 Following Must be True  
     /ISIN Must be present  
 Or     /Description Must be present

#### 21.4.4.4 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

#### 21.4.4.5 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection51](#)" on page 1087 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1088
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1088
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1088

#### 21.4.4.6 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate5Choice](#)" on page 1133 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1133
Or}	DateCode <DtCd>	[1..1]			1133
{Or	Code <Cd>	[1..1]	CodeSet		1133
Or}	Proprietary <Prtry>	[1..1]	±		1134

#### 21.4.4.7 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate10Choice](#)" on page 1131 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1131
Or}	DateCode <DtCd>	[1..1]	±		1132

#### 21.4.4.8 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C14 "Party2PresenceRule", C15 "Party3PresenceRule", C16 "Party4PresenceRule", C17 "Party5PresenceRule"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "[SettlementParties40](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1447
	Party1 <Pty1>	[0..1]	±		1448
	Party2 <Pty2>	[0..1]	±		1448
	Party3 <Pty3>	[0..1]	±		1448
	Party4 <Pty4>	[0..1]	±		1449
	Party5 <Pty5>	[0..1]	±		1449

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

On Condition  
 /Party2 is present  
 Following Must be True  
 /Party1 Must be present

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

On Condition  
 /Party3 is present  
 Following Must be True  
 /Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
 /Party4 is present  
 Following Must be True  
 /Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
 /Party5 is present  
 Following Must be True  
 /Party4 Must be present

#### 21.4.4.9 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C14 "Party2PresenceRule", C15 "Party3PresenceRule", C16 "Party4PresenceRule", C17 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties40" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1447
	Party1 <Pty1>	[0..1]	±		1448
	Party2 <Pty2>	[0..1]	±		1448
	Party3 <Pty3>	[0..1]	±		1448
	Party4 <Pty4>	[0..1]	±		1449
	Party5 <Pty5>	[0..1]	±		1449

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

On Condition  
 /Party2 is present

Following Must be True  
/Party1 Must be present

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

On Condition  
/Party3 is present  
Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

#### 21.4.4.10 Investor <Invstr>

*Presence:* [0..1]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "[PartyIdentification99](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1453
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	1453
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1453
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1453
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1454
	LEI <LEI>	[0..1]	IdentifierSet		1454

#### 21.4.5 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

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

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### 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.

## 22 **sese.028.001.08** **SecuritiesSettlementTransactionAllegementN** **otificationV08**

### 22.1 **MessageDefinition Functionality**

#### Scope

An account servicer sends a SecuritiesSettlementTransactionAllegementNotification to an account owner to advise the account owner that a counterparty has alleged an instruction against the account owner's account at the account servicer and that the account servicer could not find the corresponding instruction of the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesSettlementTransactionAllegementNotificationV08 MessageDefinition is composed of 16 MessageBuildingBlocks:

##### A. TransactionIdentification

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

##### B. SettlementTypeAndAdditionalParameters

Provides settlement type and identification information.

##### C. MarketInfrastructureTransactionIdentification

Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

##### D. TradeDetails

Details of the trade.

---

E. FinancialInstrumentIdentification

Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

F. FinancialInstrumentAttributes

Elements characterising a financial instrument.

G. QuantityAndAccountDetails

Details related to the account and quantity involved in the transaction.

H. SecuritiesFinancingDetails

Details of the closing of the securities financing transaction.

I. SettlementParameters

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

J. DeliveringSettlementParties

Identifies the chain of delivering settlement parties.

K. ReceivingSettlementParties

Identifies the chain of receiving settlement parties.

L. CashParties

Specifies cash parties in the framework of a corporate action event.

M. SettlementAmount

Total amount of money to be paid or received in exchange for the securities.

N. OtherAmounts

Other amounts than the settlement amount.

O. OtherBusinessParties

Other business parties relevant to the transaction.

P. SupplementaryData

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

## 22.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmTxAlgmtNtfctn>	[1..1]		C13, C32, C35, C36, C42, C43	
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		600
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[1..1]			600
	<b>SecuritiesMovementType</b> <SciesMvmntTp>	[1..1]	CodeSet		600
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		600
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		601
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]			601
	<b>Identification</b> <Id>	[1..1]	Text		601
	<b>TradeDetails</b> <TradDtls>	[1..1]	±	C22, C31, C41	601
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C16, C17, C20, C21, C25	602
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C3, C30	603
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]	±	C14, C34	607
	<b>SecuritiesFinancingDetails</b> <SciesFincgDtls>	[0..1]			607
	<b>SecuritiesFinancingTradeIdentification</b> <SciesFincgTradId>	[0..1]	Text		608
	<b>ClosingLegIdentification</b> <ClsgLegId>	[0..1]	Text		608
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		608
	<b>RateType</b> <RateTp>	[0..1]	±		609
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		609
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		609
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		609
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		610
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C39	610
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		610

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		610
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		611
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		611
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C9, C38	611
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C8, C15, C26, C27, C28, C29, C37	612
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C8, C15, C26, C27, C28, C29, C37	614
	<b>CashParties</b> <CshPties>	[0..1]			616
	<b>Debtor</b> <Dbtr>	[0..1]	±		616
	<b>DebtorAgent</b> <DbtrAgt>	[0..1]	±		617
	<b>Creditor</b> <Cdtr>	[0..1]	±		617
	<b>CreditorAgent</b> <CdtrAgt>	[0..1]	±		618
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		618
	<b>OtherAmounts</b> <OthrAmts>	[0..1]			618
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		619
	<b>ChargesFees</b> <ChrgsFees>	[0..1]	±		619
	<b>TradeAmount</b> <TradAmt>	[0..1]	±		620
	<b>ExecutingBrokerAmount</b> <ExctgBrkrAmt>	[0..1]	±		620
	<b>LocalTax</b> <LclTax>	[0..1]	±		620
	<b>LocalBrokerCommission</b> <LclBrkrComssn>	[0..1]	±		620
	<b>Other</b> <Othr>	[0..1]	±		621
	<b>StampDuty</b> <StmpDty>	[0..1]	±		621
	<b>TransactionTax</b> <TxTax>	[0..1]	±		621
	<b>WithholdingTax</b> <WhldgTax>	[0..1]	±		622
	<b>ConsumptionTax</b> <CsmptnTax>	[0..1]	±		622
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C19	622
	<b>Investor</b> <Invstr>	[0..1]	±		623
	<b>QualifiedForeignIntermediary</b> <QlfdFrgnIntrmy>	[0..1]	±		623

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StockExchange</b> <StockXchg>	[0..1]	±		624
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		624
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±		624
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C40	624

## 22.3 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 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C4 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

### C5 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### C6 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.

### C7 BICFI

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C8 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C9 CashClearingSystemRule**

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**C10 Country**

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

**C11 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C12 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C13 DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

/SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties Must be present

And /DeliveringSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C14 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**C15 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C16 DescriptionPresenceRule**

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

**C17 DescriptionUsageRule**

Description must be used alone as the last resort.

**C18 IBAN**

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

**C19 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C20 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C21 ISINPresenceRule**

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

**C22 LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**C23 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C24 NumberRule**

If Number is negative, then Sign must be present.

**C25 OtherIdentificationPresenceRule**

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

**C26 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C27 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C28 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C29 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C30 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C31 PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

**C32 ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

.

On Condition

/SettlementTypeAndAdditionalParameters/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties Must be present

And /ReceivingSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C33 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C34 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

**C35 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C36 SettlementAmountRule**

If the instruction is against payment, then SettlementAmount must be present.

On Condition

/SettlementTypeAndAdditionalParameters/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/SettlementAmount Must be present

*This constraint is defined at the MessageDefinition level.*

**C37 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C38 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C39 SignRule**

When Sign is present, rate must not be zero.

**C40 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.

**C41 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C42 TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

---

*This constraint is defined at the MessageDefinition level.*

---

#### **C43 TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is alleged by sending the following combination of SettlementTypeAndAdditionalParameters/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SettlementTypeAndAdditionalParameters/SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

*This constraint is defined at the MessageDefinition level.*

## 22.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 22.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 1929

### 22.4.2 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

*Presence:* [1..1]

*Definition:* Provides settlement type and identification information.

**SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>** contains the following **SettlementTypeAndAdditionalParameters12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		600
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		600
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		601

#### 22.4.2.1 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

#### 22.4.2.2 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

### 22.4.2.3 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max35Text" on page 1929

## 22.4.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

Presence: [0..1]

Definition: Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

**MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>** contains the following **Identification14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	Text		601

### 22.4.3.1 Identification <Id>

Presence: [1..1]

Definition: Unique identifier of a document, message or transaction.

Datatype: "Max35Text" on page 1929

## 22.4.4 TradeDetails <TradDtls>

Presence: [1..1]

Definition: Details of the trade.

Impacted by: C22 "LateDeliveryDateRule", C31 "PlaceOfTradeRule", C41 "TradeDateTimeUTCRule"

**TradeDetails <TradDtls>** contains the following elements (see "[SecuritiesTradeDetails94](#)" on page 1289 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1290
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1290
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..*]	Text		1291
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1291
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1291
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1291
	TradeDate <TradDt>	[0..1]	±		1291
	SettlementDate <SttlmDt>	[1..1]	±		1292
	DealPrice <DealPric>	[0..1]	±		1292
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1292
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1293
	TypeOfPrice <TpOfPric>	[0..1]	±		1293

#### Constraints

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

## 22.4.5 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* [C16 "DescriptionPresenceRule"](#), [C17 "DescriptionUsageRule"](#), [C20 "ISINGuideline"](#), [C21 "ISINPresenceRule"](#), [C25 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

### Constraints

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

## 22.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

---

*Impacted by:* C3 "AdditionalDetailsRule", C30 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes91" on page 1154 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1157
	DayCountBasis <DayCntBsis>	[0..1]	±		1157
	RegistrationForm <RegnForm>	[0..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1157
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentFrequency <PmtFrqcy>	[0..1]			1158
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentStatus <PmtSts>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160
	ClassificationType <ClssfctnTp>	[0..1]	±		1160
	OptionStyle <OptnStyle>	[0..1]	±		1161
	OptionType <OptnTp>	[0..1]			1161
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1162
	CouponDate <CpnDt>	[0..1]	Date		1162
	ExpiryDate <XpryDt>	[0..1]	Date		1162
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1162
	MaturityDate <MtrtyDt>	[0..1]	Date		1162
	IssueDate <IssdDt>	[0..1]	Date		1163
	NextCallableDate <NxtClblDt>	[0..1]	Date		1163
	PutableDate <PutblDt>	[0..1]	Date		1163
	DatedDate <DtdDt>	[0..1]	Date		1163
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1163
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1163
	NextFactor <NxtFctr>	[0..1]	Rate		1163
	InterestRate <IntrstRate>	[0..1]	Rate		1164
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1164
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1164
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1164
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1164
{Or	Short <Shrt>	[1..1]	Text		1164
Or}	Long <Lng>	[1..1]	±		1164
	PoolNumber <PoolNb>	[0..1]	±		1165
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1165
	CallableIndicator <ClblInd>	[0..1]	Indicator		1165
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1165
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1166
	ExercisePrice <ExrcPric>	[0..1]	±		1166
	SubscriptionPrice <SbcptPric>	[0..1]	±		1166
	ConversionPrice <ConvsvPric>	[0..1]	±		1166
	StrikePrice <StrkPric>	[0..1]	±		1167
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1167
	ContractSize <CtrctSz>	[0..1]	±		1167
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1167
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1169

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

## 22.4.7 QuantityAndAccountDetails <QtyAndAcctDtls>

*Presence:* [1..1]

*Definition:* Details related to the account and quantity involved in the transaction.

*Impacted by:* C14 "DenominationRule", C34 "SafekeepingPlaceRule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following elements (see "QuantityAndAccount82" on page 1483 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1483
	DenominationChoice <DnmtnChc>	[0..1]	Text		1484
	AccountOwner <AcctOwnr>	[0..1]	±		1484
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1484
	CashAccount <CshAcct>	[0..1]	±		1484
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1485
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C38	1485

### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

## 22.4.8 SecuritiesFinancingDetails <SctiesFincgDtls>

*Presence:* [0..1]

*Definition:* Details of the closing of the securities financing transaction.

**SecuritiesFinancingDetails <SctiesFincgDtls>** contains the following  
**SecuritiesFinancingTransactionDetails45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		608
	<b>ClosingLegIdentification</b> <ClsLegId>	[0..1]	Text		608
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		608
	<b>RateType</b> <RateTp>	[0..1]	±		609
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		609
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		609
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		609
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		610
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C39	610
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		610
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		610
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		611
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		611

#### 22.4.8.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

*Datatype:* "Max52Text" on page 1929

#### 22.4.8.2 ClosingLegIdentification <ClsLegId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 1929

#### 22.4.8.3 TerminationDate <TermntnDt>

*Presence:* [0..1]

*Definition:* Closing date/time or maturity date/time of the transaction.

**TerminationDate <TermntnDt>** contains one of the following elements (see "[TerminationDate6Choice](#)" on page 1126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1126
Or}	Code <Cd>	[1..1]			1126
{Or	Code <Cd>	[1..1]	CodeSet		1127
Or}	Proprietary <Prtry>	[1..1]	±		1127

#### 22.4.8.4 RateType <RateTp>

*Presence:* [0..1]

*Definition:* Specifies whether the rate is fixed or variable.

**RateType <RateTp>** contains one of the following elements (see "[RateType35Choice](#)" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1496
Or}	Proprietary <Prtry>	[1..1]	±		1496

#### 22.4.8.5 LegalFramework <LglFrmwk>

*Presence:* [0..1]

*Definition:* Legal framework of the transaction.

**LegalFramework <LglFrmwk>** contains one of the following elements (see "[LegalFramework3Choice](#)" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1378
Or}	Proprietary <Prtry>	[1..1]	±		1379

#### 22.4.8.6 MaturityDateModification <MtrtyDtMod>

*Presence:* [0..1]

*Definition:* Indicates whether the maturity date of the securities financing transaction may be modified.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

#### 22.4.8.7 InterestPayment <IntrstPmt>

*Presence:* [0..1]

**Definition:** Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

**Datatype:** One of the following values must be used (see ["YesNoIndicator"](#) on page 1926):

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

#### 22.4.8.8 VariableRateSupport <VarblRateSpprt>

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

**Definition:** Index or support rate used together with the spread to calculate the repurchase rate.

**VariableRateSupport <VarblRateSpprt>** contains the following elements (see ["RateName1"](#) on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1496
	RateName <RateNm>	[1..1]	Text		1497

#### 22.4.8.9 RepurchaseRate <RpRate>

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

**Definition:** Rate to be used to recalculate the repurchase amount.

**Impacted by:** [C39 "SignRule"](#)

**RepurchaseRate <RpRate>** contains the following elements (see ["Rate2"](#) on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

##### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 22.4.8.10 TransactionCallDelay <TxCallDely>

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

**Definition:** Minimum number of days' notice a counterparty needs for terminating the transaction.

**Datatype:** ["Exact3NumericText"](#) on page 1927

#### 22.4.8.11 AccruedInterestAmount <AcrdIntrstAmt>

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

**Definition:** Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "AmountAndDirection21" on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

#### 22.4.8.12 TerminationTransactionAmount <TermntnTxAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be settled to terminate the transaction.

**TerminationTransactionAmount <TermntnTxAmt>** contains the following elements (see "AmountAndDirection21" on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

#### 22.4.8.13 SecondLegNarrative <ScndLegNrrtv>

*Presence:* [0..1]

*Definition:* Provides additional information about the second leg in narrative form.

*Datatype:* "Max140Text" on page 1928

### 22.4.9 SettlementParameters <SttlmParams>

*Presence:* [1..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* C9 "CashClearingSystemRule", C38 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following elements (see "[SettlementDetails168](#)" on page 1535 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1536
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1536
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1536
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1536
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1537
	CashClearingSystem <CshClrSys>	[0..1]	±		1537
	MarketClientSide <MktClntSd>	[0..1]	±		1537
	Registration <Regn>	[0..1]	±		1537
	RepurchaseType <RpTp>	[0..1]	±		1538
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1538
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1538

#### Constraints

- **CashClearingSystemRule**

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

## 22.4.10 DeliveringSettlementParties <DlvrngSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* [C8 "BookTransferGuideline"](#), [C15 "DepositoryGuideline"](#), [C26 "Party2PresenceRule"](#), [C27 "Party3PresenceRule"](#), [C28 "Party4PresenceRule"](#), [C29 "Party5PresenceRule"](#), [C37 "SettlementChainGuideline"](#)

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties76" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 22.4.11 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* [C8 "BookTransferGuideline"](#), [C15 "DepositoryGuideline"](#), [C26 "Party2PresenceRule"](#), [C27 "Party3PresenceRule"](#), [C28 "Party4PresenceRule"](#), [C29 "Party5PresenceRule"](#), [C37 "SettlementChainGuideline"](#)

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see ["SettlementParties76"](#) on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

---

**Constraints****• BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**• DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**• Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

**• Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

**• Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

**• Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 22.4.12 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Specifies cash parties in the framework of a corporate action event.

**CashParties <CshPties>** contains the following **CashParties35** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Debtor</b> <Dbtr>	[0..1]	±		616
	<b>DebtorAgent</b> <DbtrAgt>	[0..1]	±		617
	<b>Creditor</b> <Cdtr>	[0..1]	±		617
	<b>CreditorAgent</b> <CdtrAgt>	[0..1]	±		618

### 22.4.12.1 Debtor <Dbtr>

*Presence:* [0..1]

*Definition:* Party that owes an amount of money to the (ultimate) creditor.

**Debtor <Dbtr>** contains the following elements (see "[PartyIdentificationAndAccount164](#)" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1405
	LEI <LEI>	[0..1]	IdentifierSet		1406
	AlternateIdentification <AltrnId>	[0..1]	±		1406
	CashAccount <CshAcct>	[0..1]	±		1406
	ChargesAccount <ChrgsAcct>	[0..1]	±		1406
	CommissionAccount <ComssnAcct>	[0..1]	±		1407
	TaxAccount <TaxAcct>	[0..1]	±		1407
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1407

**22.4.12.2 DebtorAgent <DbtrAgt>***Presence:* [0..1]*Definition:* Financial institution servicing an account for the debtor.**DebtorAgent <DbtrAgt>** contains the following elements (see "[PartyIdentificationAndAccount171](#)" on page 1423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1424
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C8	1424
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1424
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1425
	LEI <LEI>	[0..1]	IdentifierSet		1425
	AlternateIdentification <AltrnId>	[0..1]	±		1425
	CashAccount <CshAcct>	[0..1]	±		1425
	ChargesAccount <ChrgsAcct>	[0..1]	±		1426
	CommissionAccount <ComssnAcct>	[0..1]	±		1426
	TaxAccount <TaxAcct>	[0..1]	±		1426
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1426

**22.4.12.3 Creditor <Cdtr>***Presence:* [0..1]*Definition:* Party to which an amount of money is due.**Creditor <Cdtr>** contains the following elements (see "[PartyIdentificationAndAccount164](#)" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1405
	LEI <LEI>	[0..1]	IdentifierSet		1406
	AlternateIdentification <AltrnId>	[0..1]	±		1406
	CashAccount <CshAcct>	[0..1]	±		1406
	ChargesAccount <ChrgsAcct>	[0..1]	±		1406
	CommissionAccount <ComssnAcct>	[0..1]	±		1407
	TaxAccount <TaxAcct>	[0..1]	±		1407
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1407

**22.4.12.4 CreditorAgent <CdtrAgt>***Presence:* [0..1]*Definition:* Financial institution servicing an account for the creditor.**CreditorAgent <CdtrAgt>** contains the following elements (see "[PartyIdentificationAndAccount171](#)" on page 1423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1424
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C8	1424
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1424
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1425
	LEI <LEI>	[0..1]	IdentifierSet		1425
	AlternateIdentification <AltrnId>	[0..1]	±		1425
	CashAccount <CshAcct>	[0..1]	±		1425
	ChargesAccount <ChrgsAcct>	[0..1]	±		1426
	CommissionAccount <ComssnAcct>	[0..1]	±		1426
	TaxAccount <TaxAcct>	[0..1]	±		1426
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1426

**22.4.13 SettlementAmount <SttlmAmt>***Presence:* [0..1]*Definition:* Total amount of money to be paid or received in exchange for the securities.**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection88](#)" on page 1084 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1084
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1085
	OriginalCurrencyAndOrderedAmount <OrgnICcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1085
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1085
	ValueDate <ValDt>	[0..1]	±		1085

**22.4.14 OtherAmounts <OthrAmts>***Presence:* [0..1]*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following **OtherAmounts32** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		619
	<b>ChargesFees</b> <ChrgsFees>	[0..1]	±		619
	<b>TradeAmount</b> <TradAmt>	[0..1]	±		620
	<b>ExecutingBrokerAmount</b> <ExctgBrkrAmt>	[0..1]	±		620
	<b>LocalTax</b> <LclTax>	[0..1]	±		620
	<b>LocalBrokerCommission</b> <LclBrkrComssn>	[0..1]	±		620
	<b>Other</b> <Othr>	[0..1]	±		621
	<b>StampDuty</b> <StmpDty>	[0..1]	±		621
	<b>TransactionTax</b> <TxTax>	[0..1]	±		621
	<b>WithholdingTax</b> <WhldgTax>	[0..1]	±		622
	<b>ConsumptionTax</b> <CsmpnTax>	[0..1]	±		622

#### 22.4.14.1 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "AmountAndDirection47" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

#### 22.4.14.2 ChargesFees <ChrgsFees>

*Presence:* [0..1]

*Definition:* Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

**ChargesFees <ChrgsFees>** contains the following elements (see "AmountAndDirection47" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

**22.4.14.3 TradeAmount <TradAmt>***Presence:* [0..1]*Definition:* Principal amount of a trade (price multiplied by quantity).**TradeAmount <TradAmt>** contains the following elements (see "[AmountAndDirection47](#)" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

**22.4.14.4 ExecutingBrokerAmount <ExctgBrkrAmt>***Presence:* [0..1]*Definition:* Amount of money paid to an executing broker as a commission.**ExecutingBrokerAmount <ExctgBrkrAmt>** contains the following elements (see "[AmountAndDirection47](#)" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

**22.4.14.5 LocalTax <LclTax>***Presence:* [0..1]*Definition:* Tax charged by the jurisdiction in which the financial instrument settles.**LocalTax <LclTax>** contains the following elements (see "[AmountAndDirection47](#)" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

**22.4.14.6 LocalBrokerCommission <LclBrkrComssn>***Presence:* [0..1]*Definition:* Amount of commission paid to a local broker.

**LocalBrokerCommission <LclBrkrComssn>** contains the following elements (see "AmountAndDirection47" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

#### 22.4.14.7 Other <Othr>

*Presence:* [0..1]

*Definition:* An amount that is not indicated by a known business denomination.

**Other <Othr>** contains the following elements (see "AmountAndDirection47" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

#### 22.4.14.8 StampDuty <StmpDty>

*Presence:* [0..1]

*Definition:* Amount of stamp duty.

**StampDuty <StmpDty>** contains the following elements (see "AmountAndDirection47" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

#### 22.4.14.9 TransactionTax <TxTax>

*Presence:* [0..1]

*Definition:* Amount of transaction tax.

**TransactionTax <TxTax>** contains the following elements (see "AmountAndDirection47" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

#### 22.4.14.10 WithholdingTax <WhldgTax>

*Presence:* [0..1]

*Definition:* Amount of money that will be withheld by a tax authority.

**WithholdingTax <WhldgTax>** contains the following elements (see "AmountAndDirection47" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

#### 22.4.14.11 ConsumptionTax <CsmptnTax>

*Presence:* [0..1]

*Definition:* Amount of consumption tax.

**ConsumptionTax <CsmptnTax>** contains the following elements (see "AmountAndDirection47" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

### 22.4.15 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C19 "InvestorCountryCodeRule"

**OtherBusinessParties <OthrBizPties>** contains the following **OtherParties34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Investor</b> <Invstr>	[0..1]	±		623
	<b>QualifiedForeignIntermediary</b> <QlfdFrgnIntrmy>	[0..1]	±		623
	<b>StockExchange</b> <StockXchg>	[0..1]	±		624
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		624
	<b>TripartyAgent</b> <TrptyAgt>	[0..1]	±		624

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

#### 22.4.15.1 Investor <Invstr>

*Presence:* [0..1]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "[PartyIdentification149](#)" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1433
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1433
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1433
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1433
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1434
	LEI <LEI>	[0..1]	IdentifierSet		1434

#### 22.4.15.2 QualifiedForeignIntermediary <QlfdFrgnIntrmy>

*Presence:* [0..1]

*Definition:* Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

**QualifiedForeignIntermediary <QlfdFrgnIntrmy>** contains the following elements (see "[PartyIdentification136](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1446
	LEI <LEI>	[0..1]	IdentifierSet		1446

**22.4.15.3 StockExchange <StockXchg>***Presence:* [0..1]*Definition:* Identification of the stock exchange to which transaction reporting will be done.**StockExchange <StockXchg>** contains the following elements (see "[PartyIdentification136](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1446
	LEI <LEI>	[0..1]	IdentifierSet		1446

**22.4.15.4 TradeRegulator <TradRgltr>***Presence:* [0..1]*Definition:* Institution to which a trade must be reported.**TradeRegulator <TradRgltr>** contains the following elements (see "[PartyIdentification136](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1446
	LEI <LEI>	[0..1]	IdentifierSet		1446

**22.4.15.5 TripartyAgent <TrptyAgt>***Presence:* [0..1]*Definition:* Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.**TripartyAgent <TrptyAgt>** contains the following elements (see "[PartyIdentification136](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1446
	LEI <LEI>	[0..1]	IdentifierSet		1446

**22.4.16 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.*Impacted by:* [C40 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "**SupplementaryData1**" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### 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.

## 23 **sese.029.001.04** **SecuritiesSettlementAllegementRemovalAdviceV04**

### 23.1 **MessageDefinition Functionality**

#### Scope

An account servicer sends a SecuritiesSettlementAllegementRemovalAdvice to an account owner to acknowledge that a previously sent allegation is no longer outstanding, because the alleged party sent its instruction.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesSettlementAllegementRemovalAdviceV04 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. AccountServicerTransactionIdentification

Provides transaction type and identification information.

B. MarketInfrastructureTransactionIdentification

Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

C. AccountOwner

Party that legally owns the account.

D. SafekeepingAccount

Account to or from which a securities entry is made.

## E. TransactionDetails

Identifies the details of the transaction.

## F. SupplementaryData

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

## 23.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmAllgmtRmvlAdv>	[1..1]			
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]			629
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		629
	<b>SecuritiesMovementType</b> <SciesMvmntTp>	[1..1]	CodeSet		629
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		630
	<b>MarketInfrastructureTransactionIdentification</b> <MktlnfrstrctrTxId>	[0..1]			630
	<b>Identification</b> <Id>	[1..1]	Text		630
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		630
	<b>SafekeepingAccount</b> <StkpgAcct>	[1..1]	±		631
	<b>TransactionDetails</b> <TxDtls>	[0..1]			631
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C11	632
	<b>TradeDate</b> <TradDt>	[0..1]	±		633
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		633
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		633
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		633
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C12, C13, C14, C15	634
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C12, C13, C14, C15	635
	<b>Investor</b> <Invstr>	[0..1]	±		636
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C16	636

## 23.3 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 by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters.

### C4 **Country**

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

### C5 **CurrencyAmount**

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

Note: The decimal separator is a dot.

### C6 **CurrencyAmount**

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

Note: The decimal separator is a dot.

### C7 **DescriptionPresenceRule**

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

### C8 **DescriptionUsageRule**

Description must be used alone as the last resort.

### C9 **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

### C10 **ISINPresenceRule**

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

### C11 **OtherIdentificationPresenceRule**

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

### C12 **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C13 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C14 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C15 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C16 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.

## 23.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 23.4.1 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

*Definition:* Provides transaction type and identification information.

**AccountServicerTransactionIdentification <AcctSvcrTxId>** contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		629
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		629
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		630

#### 23.4.1.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Provides unambiguous transaction identification information.

*Datatype:* "Max35Text" on page 1929

#### 23.4.1.2 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.

CodeName	Name	Definition
RECE	Receive	Financial instruments will be credited to the safekeeping account.

### 23.4.1.3 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

## 23.4.2 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

**MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>** contains the following **Identification14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		630

### 23.4.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of a document, message or transaction.

*Datatype:* "Max35Text" on page 1929

## 23.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification98" on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1454
	LEI <LEI>	[0..1]	IdentifierSet		1455

## 23.4.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

## 23.4.5 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

**TransactionDetails <TxDtls>** contains the following **TransactionDetails74** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C11	632
	<b>TradeDate</b> <TradDt>	[0..1]	±		633
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		633
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		633
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		633
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C12, C13, C14, C15	634
	<b>ReceivingSettlementParties</b> <RcvrgSttlmPties>	[0..1]	±	C12, C13, C14, C15	635
	<b>Investor</b> <Invstr>	[0..1]	±		636

**23.4.5.1 FinancialInstrumentIdentification <FinInstrmId>**

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C9 "ISINGuideline", C10 "ISINPresenceRule", C11 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

**Constraints**

- **DescriptionPresenceRule**

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

```

On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```

On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present

```

- **OtherIdentificationPresenceRule**

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

```

On Condition
  /OtherIdentification[*] is absent
Following Must be True

```

/ISIN Must be present  
Or /Description Must be present

### 23.4.5.2 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate5Choice](#)" on page 1133 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1133
Or}	DateCode <DtCd>	[1..1]			1133
{Or	Code <Cd>	[1..1]	CodeSet		1133
Or}	Proprietary <Prtry>	[1..1]	±		1134

### 23.4.5.3 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate9Choice](#)" on page 1132 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1132
Or}	DateCode <DtCd>	[1..1]	±		1132

### 23.4.5.4 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

### 23.4.5.5 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "AmountAndDirection51" on page 1087 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1088
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1088
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1088

### 23.4.5.6 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C12 "Party2PresenceRule", C13 "Party3PresenceRule", C14 "Party4PresenceRule", C15 "Party5PresenceRule"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties40" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1447
	Party1 <Pty1>	[0..1]	±		1448
	Party2 <Pty2>	[0..1]	±		1448
	Party3 <Pty3>	[0..1]	±		1448
	Party4 <Pty4>	[0..1]	±		1449
	Party5 <Pty5>	[0..1]	±		1449

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
```

Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

### 23.4.5.7 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C12 "Party2PresenceRule", C13 "Party3PresenceRule", C14 "Party4PresenceRule", C15 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties40" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1447
	Party1 <Pty1>	[0..1]	±		1448
	Party2 <Pty2>	[0..1]	±		1448
	Party3 <Pty3>	[0..1]	±		1448
	Party4 <Pty4>	[0..1]	±		1449
	Party5 <Pty5>	[0..1]	±		1449

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

On Condition  
/Party2 is present  
Following Must be True  
/Party1 Must be present

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

On Condition  
/Party3 is present  
Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

### 23.4.5.8 Investor <Invstr>

*Presence:* [0..1]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "PartyIdentification99" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1453
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	1453
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1453
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1453
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1454
	LEI <LEI>	[0..1]	IdentifierSet		1454

## 23.4.6 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C16 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### 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.

## 24 **sese.030.001.08** **SecuritiesSettlementConditionsModificationRequestV08**

### 24.1 **MessageDefinition Functionality**

#### Scope

An account owner sends a SecuritiesSettlementConditionsModificationRequest to an account servicer to request the modification of a processing indicator or another non-matching information.

The account owner/servicer relationship may be:

- a central securities depository participant which has an account with a central securities depository.

It could also be, if agreed in a service level agreement:

- a global custodian which has an account with its local agent (sub-custodian), or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

In markets where this applies (for example, securities market infrastructures with no pre-settlement matching process), it is used by a party to approve, cancel or reject a transaction instructed by the counterparty.

This message cannot be used to request the modification of trade or event details.

The use of AdditionalInformation and its fields must be pre-agreed between account servicer and account owner. The fields in that sequence cannot be used to amend a trade or event detail unless authorised by country market practice.

#### Outline

---

The SecuritiesSettlementConditionsModificationRequestV08 MessageDefinition is composed of 5 MessageBuildingBlocks:

- A. AccountOwner  
Party that legally owns the account.
- B. SafekeepingAccount  
Account to or from which a securities entry is made.
- C. RequestDetails  
Details of the request.
- D. AdditionalInformation  
Additional information that cannot be captured in the structured elements and/or any other specific block.
- E. SupplementaryData  
Additional information that cannot be captured in the structured elements and/or any other specific block.

## 24.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmCondsModReq>	[1..1]		C13	
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		642
	<b>SafekeepingAccount</b> <StkpgAcct>	[1..1]	±		642
	<b>RequestDetails</b> <ReqDtls>	[1..*]		C7, C9, C14	642
	<b>Reference</b> <Ref>	[1..1]		C12	644
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		645
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		645
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		645
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		645
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		645
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		645
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		646
	<b>RestrictionReference</b> <RstrctnRef>	[0..*]	±		646
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		646
	<b>RetainIndicator</b> <RtnInd>	[0..1]	Indicator		646
	<b>Linkage</b> <Lkg>	[0..1]	±		646
	<b>Priority</b> <Prty>	[0..1]	±		647
	<b>OtherProcessing</b> <OthrPrcg>	[0..*]	±		647
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		647
	<b>SecuritiesRTGS</b> <SciesRTGS>	[0..1]	±		648
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		648
	<b>MatchingDenial</b> <MtchgDnl>	[0..1]	±		648
	<b>UnilateralSplit</b> <UnltrlSpl>	[0..1]	±		648
	<b>Linkages</b> <Lnkgs>	[0..*]			649
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C17	649
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C15	650
	<b>Reference</b> <Ref>	[1..1]			650
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SciesSttlmTxId>	[1..1]	Text		651
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmtId>	[1..1]	Text		651

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		651
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		651
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		651
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		652
Or	<b>CommonIdentification</b> <CmonId>	[1..1]	Text		652
Or	<b>TradeIdentification</b> <TradId>	[1..1]	Text		652
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		652
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		652
	<b>AdditionalInformation</b> <AddtlInf>	[0..*]		C10, C11	652
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		653
	<b>ClassificationType</b> <ClssfctnTp>	[0..1]	±		653
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		654
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C3, C4, C5, C6, C8	654
	<b>Quantity</b> <Qty>	[0..1]	±		655
	<b>EffectiveDate</b> <FctvDt>	[0..1]	±		655
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		656
	<b>CutOffDate</b> <CutOffDt>	[0..1]	±		656
	<b>Investor</b> <Invstr>	[0..1]	±		656
	<b>DeliveringParty1</b> <DlvrPty1>	[0..1]	±		656
	<b>ReceivingParty1</b> <RcvgPty1>	[0..1]	±		657
	<b>TransactionSubjectToBuyIn</b> <TxSbjtToBuyIn>	[0..1]	Indicator		657
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C16	657

## 24.3 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 DescriptionPresenceRule**

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

**C4 DescriptionUsageRule**

Description must be used alone as the last resort.

**C5 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C6 ISINPresenceRule**

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

**C7 ModificationRequestPresenceRule**

At least one securities settlement conditions modification request type must be present.

**C8 OtherIdentificationPresenceRule**

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

**C9 OtherProcessingRule**

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

**C10 PartyRule**

Investor, DeliveringParty1 and ReceivingParty1 cannot be requested to be modified using the SecuritiesSettlementConditionModificationRequest. These fields are made available in the SecuritiesSettlementConditionModificationRequest to enable the processing of the request vis-a-vis the transaction requested to be modified.

**C11 QuantityRule**

If pre-agreed between account servicer and account owner, then Quantity will be used to instruct the quantity of securities that should be partially processed, for example, partially authorised.

**C12 ReferencePresenceRule**

At least one reference must be present.

**C13 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C14 SettlementConditionModificationApplicabilityRule**

All settlement condition modification request types do not apply to all account servicers.

**C15 ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

**C16 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.

**C17 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## 24.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 24.4.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

### 24.4.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

### 24.4.3 RequestDetails <ReqDtls>

*Presence:* [1..\*]

*Definition:* Details of the request.

*Impacted by:* [C7 "ModificationRequestPresenceRule"](#), [C9 "OtherProcessingRule"](#), [C14 "SettlementConditionModificationApplicabilityRule"](#)

**RequestDetails <ReqDtls>** contains the following **RequestDetails20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Reference</b> <Ref>	[1..1]		C12	644
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		645
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		645
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		645
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		645
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		645
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		645
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		646
	<b>RestrictionReference</b> <RstrctnRef>	[0..*]	±		646
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		646
	<b>RetainIndicator</b> <RtnInd>	[0..1]	Indicator		646
	<b>Linkage</b> <Lkg>	[0..1]	±		646
	<b>Priority</b> <Prty>	[0..1]	±		647
	<b>OtherProcessing</b> <OthrPrcg>	[0..*]	±		647
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		647
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		648
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		648
	<b>MatchingDenial</b> <MtchgDnl>	[0..1]	±		648
	<b>UnilateralSplit</b> <UnltrlSpl>	[0..1]	±		648
	<b>Linkages</b> <Lnks>	[0..*]			649
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C17	649
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C15	650
	<b>Reference</b> <Ref>	[1..1]			650
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SctiesSttlmTxId>	[1..1]	Text		651
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		651
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		651
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		651

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		651
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		652
Or	<b>CommonIdentification</b> <CmonId>	[1..1]	Text		652
Or	<b>TradeIdentification</b> <TradId>	[1..1]	Text		652
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		652
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		652

**Constraints**

- **ModificationRequestPresenceRule**

At least one securities settlement conditions modification request type must be present.

- **OtherProcessingRule**

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

- **SettlementConditionModificationApplicabilityRule**

All settlement condition modification request types do not apply to all account servicers.

**24.4.3.1 Reference <Ref>**

*Presence:* [1..1]

*Definition:* References of the transaction for which the securities settlement condition modification is requested.

*Impacted by:* C12 "ReferencePresenceRule"

**Reference <Ref>** contains the following **References23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		645
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		645
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		645
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		645
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		645
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		645
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		646

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**Constraints****• ReferencePresenceRule**

At least one reference must be present.

On Condition

/AccountOwnerTransactionIdentification is absent

And /AccountServicerTransactionIdentification is absent

And /MarketInfrastructureTransactionIdentification is absent

And /ProcessorTransactionIdentification is absent

And /PoolIdentification is absent

Following Must be True

/CommonIdentification Must be present

Or /TradeIdentification Must be present

**24.4.3.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

**24.4.3.1.2 AccountServicerTransactionIdentification <AcctSvcrTxld>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

**24.4.3.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

**24.4.3.1.4 ProcessorTransactionIdentification <PrcrTxld>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 1929

**24.4.3.1.5 PoolIdentification <Poolld>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 1929

**24.4.3.1.6 CommonIdentification <Cmonld>**

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 1929

**24.4.3.1.7 TradeIdentification <TradeId>**

*Presence:* [0..1]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 1929

**24.4.3.2 RestrictionReference <RstrctnRef>**

*Presence:* [0..\*]

*Definition:* Restriction references applied on the transaction for which the securities settlement condition modification is requested.

**RestrictionReference <RstrctnRef>** contains the following elements (see "RestrictionIdentification1" on page 1319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1319
	Identification <Id>	[1..1]	Text		1319

**24.4.3.3 AutomaticBorrowing <AutomtcBrrwg>**

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing7Choice" on page 1360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1360
Or}	Proprietary <Prtry>	[1..1]	±		1360

**24.4.3.4 RetainIndicator <RtnInd>**

*Presence:* [0..1]

*Definition:* Indicates whether the instruction due to expire is confirmed for settlement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

**24.4.3.5 Linkage <Lkg>**

*Presence:* [0..1]

*Definition:* Specifies the type of linkage requested.

**Linkage <Lkg>** contains one of the following elements (see "[LinkageType3Choice](#)" on page 1353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1353
Or}	Proprietary <Prtry>	[1..1]	±		1353

#### 24.4.3.6 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "[PriorityNumeric4Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1371
Or}	Proprietary <Prtry>	[1..1]	±		1371

#### 24.4.3.7 OtherProcessing <OthrPrcg>

*Presence:* [0..\*]

*Definition:* Specifies another type of processing change request.

**OtherProcessing <OthrPrcg>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 24.4.3.8 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "[SettlementTransactionCondition5Code](#)" on page 1905

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).

CodeName	Name	Definition
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

#### 24.4.3.9 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1375
Or}	Proprietary <Prtry>	[1..1]	±		1376

#### 24.4.3.10 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

**HoldIndicator <HldInd>** contains the following elements (see "HoldIndicator6" on page 1371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1371
	Reason <Rsn>	[0..*]	±		1371

#### 24.4.3.11 MatchingDenial <MtchgDnl>

*Presence:* [0..1]

*Definition:* Specifies the matching processing change requested.

**MatchingDenial <MtchgDnl>** contains one of the following elements (see "MatchingDenied3Choice" on page 1709 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1709
Or}	Proprietary <Prtry>	[1..1]	±		1709

#### 24.4.3.12 UnilateralSplit <UnltrISplt>

*Presence:* [0..1]

*Definition:* Specifies that the transaction is requested to be unilaterally split.

**UnilateralSplit <UnltrlSpl>** contains one of the following elements (see "UnilateralSplit3Choice" on page 1352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1352
Or}	Proprietary <Prtry>	[1..1]	±		1352

### 24.4.3.13 Linkages <Lnkgs>

*Presence:* [0..\*]

*Definition:* Information regarding the linkage requested.

**Linkages <Lnkgs>** contains the following **Linkages53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C17	649
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C15	650
	<b>Reference</b> <Ref>	[1..1]			650
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <ScetiesSttlmTxId>	[1..1]	Text		651
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		651
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		651
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		651
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		651
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		652
Or	<b>CommonIdentification</b> <CmonId>	[1..1]	Text		652
Or	<b>TradeIdentification</b> <TradId>	[1..1]	Text		652
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		652
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		652

#### 24.4.3.13.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* Specifies when the transaction is to be executed relative to a linked transaction.

*Impacted by:* C17 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition8Choice" on page 1351 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1351
Or}	Proprietary <Prtry>	[1..1]	±		1352

#### Constraints

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

#### 24.4.3.13.2 MessageNumber <MsgNb>

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* C15 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber5Choice" on page 1136 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1136
Or	LongNumber <LngNb>	[1..1]	Text		1136
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1137

#### Constraints

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

#### 24.4.3.13.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following **References65Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SciesSttlmTxId>	[1..1]	Text		651
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		651
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		651
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		651
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		651
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		652
Or	<b>CommonIdentification</b> <CmonId>	[1..1]	Text		652
Or	<b>TradeIdentification</b> <TradId>	[1..1]	Text		652
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		652

#### 24.4.3.13.3.1 SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 1929

#### 24.4.3.13.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 1929

#### 24.4.3.13.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra balance movement transaction as known by the account owner.

*Datatype:* "Max35Text" on page 1929

#### 24.4.3.13.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

#### 24.4.3.13.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

#### 24.4.3.13.3.6 PoolIdIdentification <PoolId>

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 1929

#### 24.4.3.13.3.7 CommonIdentification <CmonId>

*Presence:* [1..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 1929

#### 24.4.3.13.3.8 TradeIdentification <TradId>

*Presence:* [1..1]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 1929

#### 24.4.3.13.3.9 OtherTransactionIdentification <OthrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "Max35Text" on page 1929

#### 24.4.3.13.4 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party that generates the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1443
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1444

### 24.4.4 AdditionalInformation <AddtlInf>

*Presence:* [0..\*]

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

*Impacted by:* C10 "PartyRule", C11 "QuantityRule"

**AdditionalInformation <AddtlInf>** contains the following **AdditionalInformation16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		653
	<b>ClassificationType</b> <ClssfctnTp>	[0..1]	±		653
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		654
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C3, C4, C5, C6, C8	654
	<b>Quantity</b> <Qty>	[0..1]	±		655
	<b>EffectiveDate</b> <FctvDt>	[0..1]	±		655
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		656
	<b>CutOffDate</b> <CutOffDt>	[0..1]	±		656
	<b>Investor</b> <Invstr>	[0..1]	±		656
	<b>DeliveringParty1</b> <DlvrngPty1>	[0..1]	±		656
	<b>ReceivingParty1</b> <RcvngPty1>	[0..1]	±		657
	<b>TransactionSubjectToBuyIn</b> <TxSbjtToBuyIn>	[0..1]	Indicator		657

#### Constraints

- **PartyRule**

Investor, DeliveringParty1 and ReceivingParty1 cannot be requested to be modified using the SecuritiesSettlementConditionModificationRequest. These fields are made available in the SecuritiesSettlementConditionModificationRequest to enable the processing of the request vis-a-vis the transaction requested to be modified.

- **QuantityRule**

If pre-agreed between account servicer and account owner, then Quantity will be used to instruct the quantity of securities that should be partially processed, for example, partially authorised.

#### 24.4.4.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction as known by the account owner. Will be used in a unilateral split to provide the executing party with the account owner identification of each split transaction.

*Datatype:* "Max35Text" on page 1929

#### 24.4.4.2 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Type of instrument involved in the transactions on which the modification request should apply.

**ClassificationType <ClssfctnTp>** contains one of the following elements (see "ClassificationType32Choice" on page 1382 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1382
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1382

#### 24.4.4.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

#### 24.4.4.4 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..1]

*Definition:* Identification of the financial instrument to which the modification request applied.

*Impacted by:* C3 "DescriptionPresenceRule", C4 "DescriptionUsageRule", C5 "ISINGuideline", C6 "ISINPresenceRule", C8 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

#### Constraints

- **DescriptionPresenceRule**

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

On Condition  
/Description is absent

Following Must be True  
 /ISIN Must be present  
 Or /OtherIdentification[\*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

On Condition  
 /ISIN is absent  
 Following Must be True  
 /OtherIdentification[\*] Must be present  
 Or /Description Must be present

- **OtherIdentificationPresenceRule**

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

On Condition  
 /OtherIdentification[\*] is absent  
 Following Must be True  
 /ISIN Must be present  
 Or /Description Must be present

#### 24.4.4.5 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument concerned by the settlement condition modification request.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

#### 24.4.4.6 EffectiveDate <FctvDt>

*Presence:* [0..1]

*Definition:* Date/time when the request should take effect.

**EffectiveDate <FctvDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**24.4.4.7 ExpiryDate <XpryDt>***Presence:* [0..1]*Definition:* Date/time when the request should cease to be in effect.**ExpiryDate <XpryDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**24.4.4.8 CutOffDate <CutOffDt>***Presence:* [0..1]*Definition:* Date/time of the release.**CutOffDate <CutOffDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**24.4.4.9 Investor <Invstr>***Presence:* [0..1]*Definition:* Party, either an individual or organisation, whose assets are being invested.**Investor <Invstr>** contains the following elements (see "[PartyIdentification136](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1446
	LEI <LEI>	[0..1]	IdentifierSet		1446

**24.4.4.10 DeliveringParty1 <DlvrGpty1>***Presence:* [0..1]*Definition:* Party that, in a settlement chain, interacts with the depository.

**DeliveringParty1 <DlvrgPty1>** contains the following elements (see "PartyIdentificationAndAccount170" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1427
	LEI <LEI>	[0..1]	IdentifierSet		1427
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1428
	ProcessingIdentification <PrcgId>	[0..1]	Text		1428

#### 24.4.4.11 ReceivingParty1 <RcvgPty1>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain, interacts with the depository.

**ReceivingParty1 <RcvgPty1>** contains the following elements (see "PartyIdentificationAndAccount170" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1427
	LEI <LEI>	[0..1]	IdentifierSet		1427
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1428
	ProcessingIdentification <PrcgId>	[0..1]	Text		1428

#### 24.4.4.12 TransactionSubjectToBuyIn <TxSbjtToBuyIn>

*Presence:* [0..1]

*Definition:* The transaction relates to a buy-in by the market following a delivery transaction failure.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 24.4.5 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C16 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### 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.

# 25 **sese.031.001.08** **SecuritiesSettlementConditionModificationStatusAdviceV08**

## 25.1 **MessageDefinition Functionality**

### Scope

An account servicer sends a SecuritiesSettlementConditionsModificationStatusAdvice to an account owner to advise the status of a modification request previously instructed by the account owner.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

### Usage

A SecuritiesSettlementConditionsModificationRequest may contain requests on multiple transactions. However, one SecuritiesSettlementConditionsModificationStatusAdvice must be sent per transaction modified unless the SecuritiesSettlementConditionsModificationRequest is rejected as a whole.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

### Outline

The SecuritiesSettlementConditionModificationStatusAdviceV08 MessageDefinition is composed of 6 MessageBuildingBlocks:

- RequestReference**  
Identification of the SecuritiesSettlementConditionsModificationRequest.
- AccountOwner**  
Party that legally owns the account.
- SafekeepingAccount**  
Account to or from which a securities entry is made.
- RequestDetails**  
Details of the request.

E. ProcessingStatus

Provides details on the processing status of the request.

F. SupplementaryData

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

## 25.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmCondModStsAdv>	[1..1]			
	<b>RequestReference</b> <ReqRef>	[1..1]			663
	<b>Identification</b> <Id>	[1..1]	Text		663
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		663
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		663
	<b>RequestDetails</b> <ReqDtls>	[0..1]		C3, C4, C6	664
	<b>Reference</b> <Ref>	[1..1]		C5	666
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		667
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		667
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfstrctrTxId>	[0..1]	Text		667
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		667
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		667
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		667
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		668
	<b>RestrictionReference</b> <RstrctnRef>	[0..*]	±		668
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		668
	<b>RetainIndicator</b> <RtnInd>	[0..1]	Indicator		668
	<b>Linkage</b> <Lkg>	[0..1]	±		668
	<b>Priority</b> <Prty>	[0..1]	±		669
	<b>OtherProcessing</b> <OthrPrcg>	[0..*]	±		669
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		669
	<b>SecuritiesRTGS</b> <SciesRTGS>	[0..1]	±		670
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		670
	<b>MatchingDenial</b> <MtchgDnl>	[0..1]	±		670
	<b>UnilateralSplit</b> <UnltrSpl>	[0..1]	±		670
	<b>Linkages</b> <Lnks>	[0..*]			671
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C9	671
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C7	672
	<b>Reference</b> <Ref>	[1..1]			672

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SciesStlmTxId>	[1..1]	Text		673
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		673
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		673
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		673
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		673
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		674
Or	<b>CommonIdentification</b> <CmonId>	[1..1]	Text		674
Or	<b>TradeIdentification</b> <TradId>	[1..1]	Text		674
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		674
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		674
	<b>ProcessingStatus</b> <PrcgSts>	[1..1]	±		674
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C8	675

## 25.3 Constraints

### C1 AdditionalReasonInformationRule

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### C2 AnyBIC

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

### C3 ModificationRequestPresenceRule

At least one securities settlement conditions modification request type must be present.

### C4 OtherProcessingRule

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

### C5 ReferencePresenceRule

At least one reference must be present.

### C6 SettlementConditionModificationApplicabilityRule

All settlement condition modification request types do not apply to all account servicers.

### C7 ShortLongNumberRule

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

**C8 SupplementaryDataRule**

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

**C9 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## 25.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 25.4.1 RequestReference <ReqRef>

*Presence:* [1..1]

*Definition:* Identification of the SecuritiesSettlementConditionsModificationRequest.

**RequestReference <ReqRef>** contains the following **Identification14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	Text		663

#### 25.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of a document, message or transaction.

*Datatype:* "Max35Text" on page 1929

### 25.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	±		1439
	<b>LEI &lt;LEI&gt;</b>	[0..1]	IdentifierSet		1439

### 25.4.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

## 25.4.4 RequestDetails <ReqDtls>

*Presence:* [0..1]

*Definition:* Details of the request.

*Impacted by:* C3 "ModificationRequestPresenceRule", C4 "OtherProcessingRule", C6 "SettlementConditionModificationApplicabilityRule"

**RequestDetails <ReqDtls>** contains the following **RequestDetails20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Reference</b> <Ref>	[1..1]		C5	666
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		667
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		667
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		667
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		667
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		667
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		667
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		668
	<b>RestrictionReference</b> <RstrctnRef>	[0..*]	±		668
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		668
	<b>RetainIndicator</b> <RtnInd>	[0..1]	Indicator		668
	<b>Linkage</b> <Lkg>	[0..1]	±		668
	<b>Priority</b> <Prty>	[0..1]	±		669
	<b>OtherProcessing</b> <OthrPrcg>	[0..*]	±		669
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		669
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		670
	<b>HoldIndicator</b> <HldInd>	[0..1]	±		670
	<b>MatchingDenial</b> <MtchgDnl>	[0..1]	±		670
	<b>UnilateralSplit</b> <UnltrlSpl>	[0..1]	±		670
	<b>Linkages</b> <Lnkgs>	[0..*]			671
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C9	671
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C7	672
	<b>Reference</b> <Ref>	[1..1]			672
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SctiesSttlmTxId>	[1..1]	Text		673
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		673
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		673
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		673

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		673
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		674
Or	<b>CommonIdentification</b> <CmonId>	[1..1]	Text		674
Or	<b>TradeIdentification</b> <TradId>	[1..1]	Text		674
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		674
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		674

**Constraints**

- **ModificationRequestPresenceRule**

At least one securities settlement conditions modification request type must be present.

- **OtherProcessingRule**

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

- **SettlementConditionModificationApplicabilityRule**

All settlement condition modification request types do not apply to all account servicers.

**25.4.4.1 Reference <Ref>**

*Presence:* [1..1]

*Definition:* References of the transaction for which the securities settlement condition modification is requested.

*Impacted by:* C5 "ReferencePresenceRule"

**Reference <Ref>** contains the following **References23** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		667
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		667
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		667
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		667
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		667
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		667
	<b>TradeIdentification</b> <TradId>	[0..1]	Text		668

---

**Constraints****• ReferencePresenceRule**

At least one reference must be present.

On Condition

/AccountOwnerTransactionIdentification is absent

And /AccountServicerTransactionIdentification is absent

And /MarketInfrastructureTransactionIdentification is absent

And /ProcessorTransactionIdentification is absent

And /PoolIdentification is absent

Following Must be True

/CommonIdentification Must be present

Or /TradeIdentification Must be present

**25.4.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

**25.4.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxld>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

**25.4.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

**25.4.4.1.4 ProcessorTransactionIdentification <PrcrTxld>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 1929

**25.4.4.1.5 PoolIdentification <Poolld>**

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 1929

**25.4.4.1.6 CommonIdentification <Cmonld>**

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 1929

**25.4.4.1.7 TradeIdentification <TradeId>**

*Presence:* [0..1]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 1929

**25.4.4.2 RestrictionReference <RstrctnRef>**

*Presence:* [0..\*]

*Definition:* Restriction references applied on the transaction for which the securities settlement condition modification is requested.

**RestrictionReference <RstrctnRef>** contains the following elements (see "RestrictionIdentification1" on page 1319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1319
	Identification <Id>	[1..1]	Text		1319

**25.4.4.3 AutomaticBorrowing <AutomtcBrrwg>**

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing7Choice" on page 1360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1360
Or}	Proprietary <Prtry>	[1..1]	±		1360

**25.4.4.4 RetainIndicator <RtnInd>**

*Presence:* [0..1]

*Definition:* Indicates whether the instruction due to expire is confirmed for settlement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

**25.4.4.5 Linkage <Lkg>**

*Presence:* [0..1]

*Definition:* Specifies the type of linkage requested.

**Linkage <Lkg>** contains one of the following elements (see "[LinkageType3Choice](#)" on page 1353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1353
Or}	Proprietary <Prtry>	[1..1]	±		1353

#### 25.4.4.6 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "[PriorityNumeric4Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1371
Or}	Proprietary <Prtry>	[1..1]	±		1371

#### 25.4.4.7 OtherProcessing <OthrPrcg>

*Presence:* [0..\*]

*Definition:* Specifies another type of processing change request.

**OtherProcessing <OthrPrcg>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 25.4.4.8 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "[SettlementTransactionCondition5Code](#)" on page 1905

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).

CodeName	Name	Definition
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

#### 25.4.4.9 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1375
Or}	Proprietary <Prtry>	[1..1]	±		1376

#### 25.4.4.10 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

**HoldIndicator <HldInd>** contains the following elements (see "HoldIndicator6" on page 1371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1371
	Reason <Rsn>	[0..*]	±		1371

#### 25.4.4.11 MatchingDenial <MtchgDnl>

*Presence:* [0..1]

*Definition:* Specifies the matching processing change requested.

**MatchingDenial <MtchgDnl>** contains one of the following elements (see "MatchingDenied3Choice" on page 1709 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1709
Or}	Proprietary <Prtry>	[1..1]	±		1709

#### 25.4.4.12 UnilateralSplit <UnltrlSpl>

*Presence:* [0..1]

*Definition:* Specifies that the transaction is requested to be unilaterally split.

**UnilateralSplit <UnltrISplt>** contains one of the following elements (see "**UnilateralSplit3Choice**" on page 1352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1352
Or}	Proprietary <Prtry>	[1..1]	±		1352

#### 25.4.4.13 Linkages <Lnkgs>

*Presence:* [0..\*]

*Definition:* Information regarding the linkage requested.

**Linkages <Lnkgs>** contains the following **Linkages53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C9	671
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C7	672
	<b>Reference</b> <Ref>	[1..1]			672
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <ScetiesSttlmTxId>	[1..1]	Text		673
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		673
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		673
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		673
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		673
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		674
Or	<b>CommonIdentification</b> <CmonId>	[1..1]	Text		674
Or	<b>TradeIdentification</b> <TradId>	[1..1]	Text		674
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		674
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		674

##### 25.4.4.13.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* Specifies when the transaction is to be executed relative to a linked transaction.

*Impacted by:* C9 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition8Choice" on page 1351 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1351
Or}	Proprietary <Prtry>	[1..1]	±		1352

#### Constraints

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

#### 25.4.4.13.2 MessageNumber <MsgNb>

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* C7 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber5Choice" on page 1136 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1136
Or	LongNumber <LngNb>	[1..1]	Text		1136
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1137

#### Constraints

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

#### 25.4.4.13.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following **References65Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>SecuritiesSettlementTransactionIdentification</b> <SciesSttlmTxId>	[1..1]	Text		673
Or	<b>IntraPositionMovementIdentification</b> <IntraPosMvmntId>	[1..1]	Text		673
Or	<b>IntraBalanceMovementIdentification</b> <IntraBalMvmntId>	[1..1]	Text		673
Or	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[1..1]	Text		673
Or	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[1..1]	Text		673
Or	<b>PoolIdentification</b> <PoolId>	[1..1]	Text		674
Or	<b>CommonIdentification</b> <CmonId>	[1..1]	Text		674
Or	<b>TradeIdentification</b> <TradId>	[1..1]	Text		674
Or}	<b>OtherTransactionIdentification</b> <OthrTxId>	[1..1]	Text		674

#### 25.4.4.13.3.1 SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 1929

#### 25.4.4.13.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 1929

#### 25.4.4.13.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra balance movement transaction as known by the account owner.

*Datatype:* "Max35Text" on page 1929

#### 25.4.4.13.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

#### 25.4.4.13.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

#### 25.4.4.13.3.6 PoolIdIdentification <PoolId>

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 1929

#### 25.4.4.13.3.7 CommonIdIdentification <CmonId>

*Presence:* [1..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 1929

#### 25.4.4.13.3.8 TradeIdIdentification <TradId>

*Presence:* [1..1]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 1929

#### 25.4.4.13.3.9 OtherTransactionIdentification <OthrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "Max35Text" on page 1929

#### 25.4.4.13.4 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party that generates the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1443
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1444

### 25.4.5 ProcessingStatus <PrcgSts>

*Presence:* [1..1]

*Definition:* Provides details on the processing status of the request.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus50Choice" on page 1739 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1740
Or	Rejected <Rjctd>	[1..1]			1740
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1741
Or}	Reason <Rsn>	[1..*]			1741
	Code <Cd>	[1..1]			1741
{Or	Code <Cd>	[1..1]	CodeSet		1742
Or}	Proprietary <Prtry>	[1..1]	±		1742
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1742
Or	Completed <Cmplt>	[1..1]	±	C4	1742
Or	Denied <Dnd>	[1..1]			1743
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1743
Or}	Reason <Rsn>	[1..*]			1743
	Code <Cd>	[1..1]			1744
{Or	Code <Cd>	[1..1]	CodeSet		1744
Or}	Proprietary <Prtry>	[1..1]	±		1745
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1745
Or	Pending <Pdg>	[1..1]	±		1745
Or}	Proprietary <Prtry>	[1..1]	±		1745

## 25.4.6 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C8 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

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## 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.

## 26 **sese.032.001.09** **SecuritiesSettlementTransactionGenerationN** **otificationV09**

### 26.1 **MessageDefinition Functionality**

#### Scope

An account servicer sends a SecuritiesSettlementTransactionGenerationNotification to an account owner to advise the account owner of a securities settlement transaction that has been generated/ created by the account servicer for the account owner. The reason for creation can range from the automatic transformation of pending settlement instructions following a corporate event to the recovery of an account owner transactions' database initiated by its account servicer.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure acting on behalf of their participants
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesSettlementTransactionGenerationNotificationV09 MessageDefinition is composed of 18 MessageBuildingBlocks:

- A. TransactionIdentificationDetails  
Provides transaction type and identification information.
- B. NumberCounts  
Count of the number of transactions linked.
- C. Linkages  
Link to another transaction that must be processed after, before or at the same time.
- D. TradeDetails  
Details of the trade.

---

**E. FinancialInstrumentIdentification**

Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

**F. FinancialInstrumentAttributes**

Elements characterising a financial instrument.

**G. QuantityAndAccountDetails**

Details related to the account and quantity involved in the transaction.

**H. SettlementParameters**

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**I. DeliveringSettlementParties**

Identifies the chain of delivering settlement parties.

**J. ReceivingSettlementParties**

Identifies the chain of receiving settlement parties.

**K. CashParties**

Cash parties involved in the transaction if different from the securities settlement parties.

**L. SettlementAmount**

Total amount of money to be paid or received in exchange for the securities.

**M. OtherAmounts**

Other amounts than the settlement amount.

**N. OtherBusinessParties**

Other business parties relevant to the transaction.

**O. AdditionalPhysicalOrRegistrationDetails**

Information for registration or physical settlement.

**P. GeneratedReason**

Specifies the reason why the transaction was generated.

**Q. StatusAndReason**

Status and reason of the transaction.

**R. SupplementaryData**

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

## 26.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesSttlmTxGnrtnNtfctn>	[1..1]		C6, C18, C19, C22, C49, C53	
	<b>TransactionIdentificationDetails</b> <TxIdDtls>	[1..1]		C38	689
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		690
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		690
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		690
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		690
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		690
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		690
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		691
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		691
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		691
	<b>NumberCounts</b> <NbCounts>	[0..1]	±	C20	691
	<b>Linkages</b> <Lnkgs>	[0..*]		C36	692
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C62	692
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C58	693
	<b>Reference</b> <Ref>	[1..1]	±		693
	<b>LinkedQuantity</b> <LkdQty>	[0..1]	±		693
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		694
	<b>TradeDetails</b> <TradDtls>	[1..1]	±	C3, C17, C30, C35, C47, C61, C60	694
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C25, C26, C32, C33, C40	697
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C46	698
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..*]		C23, C51, C52	701

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		702
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		702
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		702
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		702
	<b>CashAccount</b> <CshAcct>	[0..1]	±		703
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C50	703
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		703
	<b>SettlementParameters</b> <SttlmParams>	[1..1]	±	C13, C27, C55, C56	704
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C12, C24, C41, C42, C43, C44, C54	707
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C12, C24, C41, C42, C43, C44, C54	708
	<b>CashParties</b> <CshPties>	[0..1]	±		710
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		710
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		711
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C31, C48	712
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			713
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		713
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		713
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		714
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C34	714
	<b>GeneratedReason</b> <GnrtdRsn>	[0..*]	±		714
	<b>StatusAndReason</b> <StsAndRsn>	[0..1]		C57	715
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]	±		715
	<b>InferredMatchingStatus</b> <IfrdMtchgSts>	[0..1]	±		716

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		716
	<b>SettlementStatus</b> <SttlmSts>	[0..1]	±	C45	717
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C59	718

## 26.3 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 AdditionalDetailsRule

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

### C4 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C5 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

### C6 AdditionalPhysicalOrRegistrationDetailsRule

If AdditionalPhysicalOrRegistrationDetails is present then the transaction must be free of payment.

*This constraint is defined at the MessageDefinition level.*

### C7 AdditionalReasonInformationRule

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### C8 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**C9 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.

**C10 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C11 BlockTradeGuideline**

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000. The children must have an incremental CurrentInstructionNumber from 001 to 999.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C12 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C13 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**C14 Country**

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

**C15 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C16 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C17 CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

#### **C18 CurrencyToBuyRule**

If CurrencyToBuy is present, then the transaction must be a delivery.

```
On Condition
    /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Receive'
Following Must be True
    /TradeDetails/CurrencyToBuyOrSell/CurrencyToBuy Must be absent
```

*This constraint is defined at the MessageDefinition level.*

#### **C19 CurrencyToSellRule**

If CurrencyToSell is present, then the transaction must be a receive.

```
On Condition
    /TransactionIdentificationDetails/SecuritiesMovementType is equal to
value 'Delivery'
Following Must be True
    /TradeDetails/CurrencyToBuyOrSell/CurrencyToSell Must be absent
```

*This constraint is defined at the MessageDefinition level.*

**C20 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

**C21 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

**C22 DeliveringDepositoryAndParty1Rule**

If the TransactionIdentificationDetails/SecuritiesMovementType is equal to "Receive" (RECE) then DeliveringSettlementParties/DeliveringDepository and DeliveringSettlementParties/Party1 must be present.

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties/Depository Must be present

And /DeliveringSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C23 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**C24 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C25 DescriptionPresenceRule**

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

**C26 DescriptionUsageRule**

Description must be used alone as the last resort.

**C27 FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present.

In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed in a released mode.

**C28 IBAN**

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

**C29 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C30 InvestorCapacityRule**

If InvestorCapacity is present then the use of the codes needs to be bi-laterally agreed.

**C31 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C32 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C33 ISINPresenceRule**

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

**C34 ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**C35 LateDeliveryDateRule**

If LateDeliveryDate is present, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**C36 LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

**C37 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C38 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C39 NumberRule**

If Number is negative, then Sign must be present.

**C40 OtherIdentificationPresenceRule**

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

**C41 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C42 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C43 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C44 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C45 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C46 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C47 PlaceOfTradeRule**

If PlaceOfTrade is present and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

**C48 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C49 ReceivingDepositoryAndParty1Rule**

If the TransactionIdentificationDetails/SecuritiesMovementType is equal to "Delivery" (DELI) then ReceivingSettlementParties/DeliveringDepository and ReceivingSettlementParties/Party1 must be present.

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties/Depository Must be present

And /ReceivingSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

**C50 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C51 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C52 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### **C53 SettlementAmountRule**

If the TransactionIdentificationDetails/Payment equal to "Against Payment Settlement" (APMT) then SettlementAmount must be present.

```
On Condition
    /TransactionIdentificationDetails/Payment is equal to value
    'AgainstPaymentSettlement'
Following Must be True
    /SettlementAmount Must be present
```

*This constraint is defined at the MessageDefinition level.*

#### **C54 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C55 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C56 SettlementParametersGuideline**

## • Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

## • Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

## • Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

## • Block Trades:

The parent transaction must be identified using the BlocTrade field with code BLPA. The children

transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C57 SettlementStatusAndMatchedRule**

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

**C58 ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

**C59 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.

**C60 TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### C61 TradeDateTimeUTCRule

If Trade Date/Time is present with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### C62 WithLinkageRule

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## 26.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 26.4.1 TransactionIdentificationDetails <TxIdDtIs>

*Presence:* [1..1]

*Definition:* Provides transaction type and identification information.

*Impacted by:* C38 "NoAccountOwnerTransactionIdentificationRule"

**TransactionIdentificationDetails <TxIdDtIs>** contains the following **SettlementTypeAndIdentification19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		690
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		690
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		690
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		690
	<b>SecuritiesMovementType</b> <SciesMvmntTp>	[1..1]	CodeSet		690
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		690
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		691
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		691
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		691

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**26.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

**26.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxld>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

**26.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

**26.4.1.4 ProcessorTransactionIdentification <PcrTxld>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 1929

**26.4.1.5 SecuritiesMovementType <SctiesMvmntTp>**

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

**26.4.1.6 Payment <Pmt>**

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

#### 26.4.1.7 CommonIdentification <CmonId>

Presence: [0..1]

Definition: Unique reference agreed upon by the two trade counterparties to identify the trade.

Datatype: "Max35Text" on page 1929

#### 26.4.1.8 PoolIdentification <PoolId>

Presence: [0..1]

Definition: Collective reference identifying a set of messages.

Datatype: "Max35Text" on page 1929

#### 26.4.1.9 CorporateActionEventIdentification <CorpActnEvtId>

Presence: [0..1]

Definition: Identification assigned by the account servicer to unambiguously identify a corporate action event.

Datatype: "Max35Text" on page 1929

### 26.4.2 NumberCounts <NbCounts>

Presence: [0..1]

Definition: Count of the number of transactions linked.

Impacted by: C20 "CurrentInstructionNumberRule"

**NumberCounts <NbCounts>** contains one of the following elements (see "NumberCount1Choice" on page 1389 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1389
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1389
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1390
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1390

**Constraints**

- **CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

## 26.4.3 Linkages <Lnkgs>

*Presence:* [0..\*]

*Definition:* Link to another transaction that must be processed after, before or at the same time.

*Impacted by:* C36 "LinkedQuantityRule"

**Linkages <Lnkgs>** contains the following **Linkages54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C62	692
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C58	693
	<b>Reference</b> <Ref>	[1..1]	±		693
	<b>LinkedQuantity</b> <LkdQty>	[0..1]	±		693
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		694

**Constraints**

- **LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

### 26.4.3.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* Specifies when the transaction is to be executed relative to a linked transaction.

*Impacted by:* C62 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition7Choice" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1342
Or}	Proprietary <Prtry>	[1..1]	±		1342

**Constraints**

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending.

Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

### 26.4.3.2 MessageNumber <MsgNb>

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* [C58 "ShortLongNumberRule"](#)

**MessageNumber <MsgNb>** contains one of the following elements (see ["DocumentNumber5Choice"](#) on page 1136 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1136
Or	LongNumber <LngNb>	[1..1]	Text		1136
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1137

#### Constraints

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

### 26.4.3.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following elements (see ["References41Choice"](#) on page 1211 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <ScitiesSttlmTxId>	[1..1]	Text		1211
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1212
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1212
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1212
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1212
Or	PoolIdentification <PoolId>	[1..1]	Text		1212
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1212

### 26.4.3.4 LinkedQuantity <LkdQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments of the linked transaction to be paired-off or turned.

**LinkedQuantity <LkdQty>** contains one of the following elements (see "PairedOrTurnedQuantity3Choice" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±		1488
Or}	TurnedQuantity <TrndQty>	[0..1]	±		1488

#### 26.4.3.5 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party that generates the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1443
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1444

### 26.4.4 TradeDetails <TradDtls>

*Presence:* [1..1]

*Definition:* Details of the trade.

*Impacted by:* C3 "AdditionalDetailsRule", C17 "CurrencyToBuyOrSellRule", C30 "InvestorCapacityRule", C35 "LateDeliveryDateRule", C47 "PlaceOfTradeRule", C61 "TradeDateTimeUTCRule", C60 "TradeDateGuideline"

**TradeDetails <TradDtIs>** contains the following elements (see "[SecuritiesTradeDetails93](#)" on page 1293 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1296
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1296
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1296
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1296
	TradeDate <TradDt>	[0..1]	±		1296
	SettlementDate <SttlmDt>	[1..1]	±		1297
	LateDeliveryDate <LateDlrvyDt>	[0..1]	±		1297
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		1297
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		1297
	DealPrice <DealPric>	[0..1]	±		1298
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1298
	OpeningClosing <OpngClsg>	[0..1]	±		1298
	Reporting <Rptg>	[0..*]	±		1298
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1299
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1299
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1299
	TypeOfPrice <TpOfPric>	[0..1]	±		1299
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1300
	MatchingStatus <MtchgSts>	[0..1]	±		1300
	AffirmationStatus <AffirmSts>	[0..1]	±		1300
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		1300
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		1301

### Constraints

- AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account

owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is present then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is present, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

If PlaceOfTrade is present and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is present with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

## 26.4.5 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C25 "DescriptionPresenceRule", C26 "DescriptionUsageRule", C32 "ISINGuideline", C33 "ISINPresenceRule", C40 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrlId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

### Constraints

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
```

---

```

    /OtherIdentification[*] Must be present
Or    /Description Must be present

```

- **OtherIdentificationPresenceRule**

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

On Condition

```
    /OtherIdentification[*] is absent
```

Following Must be True

```
    /ISIN Must be present
```

```
Or    /Description Must be present
```

## 26.4.6 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C46 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes91" on page 1154 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1157
	DayCountBasis <DayCntBsis>	[0..1]	±		1157
	RegistrationForm <RegnForm>	[0..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1157
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentFrequency <PmtFrqcy>	[0..1]			1158
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentStatus <PmtSts>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160
	ClassificationType <ClssfctnTp>	[0..1]	±		1160
	OptionStyle <OptnStyle>	[0..1]	±		1161
	OptionType <OptnTp>	[0..1]			1161
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1162
	CouponDate <CpnDt>	[0..1]	Date		1162
	ExpiryDate <XpryDt>	[0..1]	Date		1162
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1162
	MaturityDate <MtrtyDt>	[0..1]	Date		1162
	IssueDate <IssdDt>	[0..1]	Date		1163
	NextCallableDate <NxtClblDt>	[0..1]	Date		1163
	PutableDate <PutblDt>	[0..1]	Date		1163
	DatedDate <DtdDt>	[0..1]	Date		1163
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1163
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1163
	NextFactor <NxtFctr>	[0..1]	Rate		1163
	InterestRate <IntrstRate>	[0..1]	Rate		1164
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1164
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1164
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1164
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1164
{Or	Short <Shrt>	[1..1]	Text		1164
Or}	Long <Lng>	[1..1]	±		1164
	PoolNumber <PoolNb>	[0..1]	±		1165
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1165
	CallableIndicator <ClblInd>	[0..1]	Indicator		1165
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1165
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1166
	ExercisePrice <ExrcPric>	[0..1]	±		1166
	SubscriptionPrice <SbcptPric>	[0..1]	±		1166
	ConversionPrice <ConvsPric>	[0..1]	±		1166
	StrikePrice <StrkPric>	[0..1]	±		1167
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1167
	ContractSize <CtrctSz>	[0..1]	±		1167
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1167
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1169

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

## 26.4.7 QuantityAndAccountDetails <QtyAndAcctDtls>

*Presence:* [1..\*]

*Definition:* Details related to the account and quantity involved in the transaction.

*Impacted by:* C23 "DenominationRule", C51 "SafekeepingPlaceGuideline", C52 "SafekeepingPlaceRule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following **QuantityAndAccount79** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		702
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		702
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		702
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		702
	<b>CashAccount</b> <CshAcct>	[0..1]	±		703
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C50	703
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		703

### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### 26.4.7.1 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

#### 26.4.7.2 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "[Max210Text](#)" on page 1929

#### 26.4.7.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

#### 26.4.7.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

#### 26.4.7.5 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

#### 26.4.7.6 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* [C50 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
  /SafekeepingPlaceFormat Must be present
Or    /LEI Must be present
```

#### 26.4.7.7 QuantityBreakdown <QtyBrkdown>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown46](#)" on page 1492 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1493
	LotQuantity <LotQty>	[0..1]	±		1493
	LotDateTime <LotDtTm>	[0..1]	±		1493
	LotPrice <LotPric>	[0..1]	±		1494
	TypeOfPrice <TpOfPric>	[0..1]	±		1494

## 26.4.8 SettlementParameters <SttlmParams>

*Presence:* [1..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* [C13 "CashClearingSystemRule"](#), [C27 "FXStandingInstructionPresenceRule"](#), [C55 "SettlementDetailsRule"](#), [C56 "SettlementParametersGuideline"](#)

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails167" on page 1538 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1541
	Priority <Prty>	[0..1]	±		1541
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1541
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1541
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1542
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1542
	BlockTrade <BlckTrad>	[0..1]	±		1542
	CCPEligibility <CCPElgbly>	[0..1]	±		1543
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1543
	CashClearingSystem <CshClrSys>	[0..1]	±		1543
	ExposureType <XpsrTp>	[0..1]	±		1543
	FXStandingInstruction <FxStglInstr>	[0..1]	±		1544
	MarketClientSide <MktClntSd>	[0..1]	±		1544
	NettingEligibility <NetgElgbly>	[0..1]	±		1544
	Registration <Regn>	[0..1]	±		1544
	RepurchaseType <RpTp>	[0..1]	±		1545
	LegalRestrictions <LglRstrctns>	[0..1]	±		1545
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1545
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1545
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1546
	TaxCapacity <TaxCpcty>	[0..1]	±		1546
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1546
	Tracking <Trckg>	[0..1]	±		1546
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1547
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1547
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1547
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1547
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1548
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1548
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1548

---

**Constraints****• CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**• FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present.

In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed in a released mode.

```
On Condition
    /HoldIndicator is present
    And    /HoldIndicator/Indicator is equal to value 'true'
Following Must be True
    /FXStandingInstruction Must be absent
```

**• SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**• SettlementParametersGuideline****• Physical settlement:**

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

**• Partial settlement:**

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

**• Book Transfer:**

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

**• Block Trades:**

The parent transaction must be identified using the BlocTrade field with code BLPA. The children transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 26.4.9 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* [C12 "BookTransferGuideline"](#), [C24 "DepositoryGuideline"](#), [C41 "Party2PresenceRule"](#), [C42 "Party3PresenceRule"](#), [C43 "Party4PresenceRule"](#), [C44 "Party5PresenceRule"](#), [C54 "SettlementChainGuideline"](#)

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see ["SettlementParties76"](#) on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 26.4.10 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C12 "BookTransferGuideline", C24 "DepositoryGuideline", C41 "Party2PresenceRule", C42 "Party3PresenceRule", C43 "Party4PresenceRule", C44 "Party5PresenceRule", C54 "SettlementChainGuideline"

**ReceivingSettlementParties <RcvgSttImPties>** contains the following elements (see "SettlementParties76" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 26.4.11 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following elements (see "[CashParties36](#)" on page 1396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1397
	DebtorAgent <DbtrAgt>	[0..1]	±		1397
	Creditor <Cdtr>	[0..1]	±		1398
	CreditorAgent <CdtrAgt>	[0..1]	±		1398
	Intermediary <Intrmy>	[0..1]	±		1399

## 26.4.12 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "AmountAndDirection94" on page 1048 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1049
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1049
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1049
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1049
	Amount <Amt>	[1..1]	Amount	C2, C7	1050
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1050
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1050
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1051
	ValueDate <ValDt>	[0..1]	±		1051

## 26.4.13 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts39" on page 1074 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1075
	ChargesFees <ChrgsFees>	[0..1]	±		1076
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1076
	TradeAmount <TradAmt>	[0..1]	±		1076
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1077
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1077
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1077
	LocalTax <LclTax>	[0..1]	±		1078
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1078
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1078
	Margin <Mrgn>	[0..1]	±		1079
	Other <Othr>	[0..1]	±		1079
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1079
	ShippingAmount <ShppgAmt>	[0..1]	±		1080
	SpecialConcession <SpclCncssn>	[0..1]	±		1080
	StampDuty <StrmpDty>	[0..1]	±		1080
	StockExchangeTax <StockXchgTax>	[0..1]	±		1081
	TransferTax <TrfTax>	[0..1]	±		1081
	TransactionTax <TxTax>	[0..1]	±		1081
	ValueAddedTax <ValAddedTax>	[0..1]	±		1082
	WithholdingTax <WhldgTax>	[0..1]	±		1082
	NetGainLoss <NetGnLoss>	[0..1]	±		1082
	ConsumptionTax <CsmptnTax>	[0..1]	±		1083
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1083
	ResearchFee <RsrchFee>	[0..1]	±		1083

## 26.4.14 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C31 "InvestorCountryCodeRule", C48 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following elements (see "OtherParties33" on page 1393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1394
	QualifiedForeignIntermediary <QlfdFrgrnIntrmy>	[0..1]	±		1394
	StockExchange <StockXchg>	[0..1]	±		1395
	TradeRegulator <TradRgltr>	[0..1]	±		1395
	TripartyAgent <TrptyAgt>	[0..1]	±		1396
	Broker <Brkr>	[0..1]	±		1396

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

## 26.4.15 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

*Presence:* [0..1]

*Definition:* Information for registration or physical settlement.

**AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>** contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		713
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		713
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		714
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C34	714

### 26.4.15.1 CertificationIdentification <CertfctnId>

*Presence:* [0..1]

*Definition:* Identification assigned to a deposit.

*Datatype:* "Max35Text" on page 1929

### 26.4.15.2 CertificationDateTime <CertfctnDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the certificates in the deposit were validated by the agent.

**CertificationDateTime** <CertfctnDtTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

### 26.4.15.3 RegistrarAccount <RegarAcct>

*Presence:* [0..1]

*Definition:* Account at the registrar where financial instruments are registered.

*Datatype:* "Max35Text" on page 1929

### 26.4.15.4 CertificateNumber <CertNb>

*Presence:* [0..\*]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Impacted by:* C34 "ISO8532AndIssuerSchemeNameRule"

**CertificateNumber** <CertNb> contains the following elements (see "SecuritiesCertificate4" on page 1358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1358
	Issuer <Issr>	[0..1]	Text		1358
	SchemeName <SchmeNm>	[0..1]	Text		1358

#### Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

## 26.4.16 GeneratedReason <GnrtdRsn>

*Presence:* [0..\*]

*Definition:* Specifies the reason why the transaction was generated.

**GeneratedReason <GnrtdRsn>** contains the following elements (see "GeneratedReason5" on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1708
{Or	Code <Cd>	[1..1]	CodeSet		1708
Or}	Proprietary <Prtry>	[1..1]	±		1708
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1709

## 26.4.17 StatusAndReason <StsAndRsn>

*Presence:* [0..1]

*Definition:* Status and reason of the transaction.

*Impacted by:* C57 "SettlementStatusAndMatchedRule"

**StatusAndReason <StsAndRsn>** contains the following **StatusAndReason28** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ProcessingStatus</b> <PrcgSts>	[0..1]	±		715
	<b>InferredMatchingStatus</b> <IfrrdMtchgSts>	[0..1]	±		716
	<b>MatchingStatus</b> <MtchgSts>	[0..1]	±		716
	<b>SettlementStatus</b> <SttlmSts>	[0..1]	±	C45	717

### Constraints

- **SettlementStatusAndMatchedRule**

If settlement status/reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

### 26.4.17.1 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Provides the status of an instruction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus52Choice" on page 1732 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1732
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1732
Or	Repair <Rpr>	[1..1]	±		1733
Or	PendingCancellation <PdgCxl>	[1..1]	±		1733
Or	Proprietary <Prtry>	[1..1]	±		1733
Or}	CancellationRequested <CxlReqd>	[1..1]	±	C4	1734

## 26.4.17.2 InferredMatchingStatus <IfrrdMtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).

**InferredMatchingStatus <IfrrdMtchgSts>** contains one of the following elements (see "MatchingStatus24Choice" on page 1758 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1759
Or	Unmatched <Umtchd>	[1..1]			1759
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1760
Or}	Reason <Rsn>	[1..*]			1760
	Code <Cd>	[1..1]			1760
{Or	Code <Cd>	[1..1]	CodeSet		1761
Or}	Proprietary <Prtry>	[1..1]	±		1763
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1763
Or}	Proprietary <Prtry>	[1..1]	±		1763

## 26.4.17.3 MatchingStatus <MtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus24Choice](#)" on page 1758 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1759
Or	Unmatched <Umtchd>	[1..1]			1759
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1760
Or}	Reason <Rsn>	[1..*]			1760
	Code <Cd>	[1..1]			1760
{Or	Code <Cd>	[1..1]	CodeSet		1761
Or}	Proprietary <Prtry>	[1..1]	±		1763
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1763
Or}	Proprietary <Prtry>	[1..1]	±		1763

#### 26.4.17.4 SettlementStatus <SttlmSts>

*Presence:* [0..1]

*Definition:* Provides the status of settlement of a transaction.

*Impacted by:* [C45 "PendingToFailingRule"](#)

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus17Choice" on page 1748 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1748
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1749
Or}	Reason <Rsn>	[1..*]			1749
	Code <Cd>	[1..1]			1749
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1753
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1753
Or	Failing <Fng>	[1..1]			1753
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1753
Or}	Reason <Rsn>	[1..*]			1754
	Code <Cd>	[1..1]			1754
{Or	Code <Cd>	[1..1]	CodeSet		1754
Or}	Proprietary <Prtry>	[1..1]	±		1758
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1758
Or}	Proprietary <Prtry>	[1..1]	±		1758

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

## 26.4.18 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C59 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

## **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.

## 27 **sese.033.001.09** **SecuritiesFinancingInstructionV09**

### 27.1 **MessageDefinition Functionality**

#### Scope

An account owner sends a SecuritiesFinancingInstruction to a securities financing transaction account servicer to notify the securities financing transaction account servicer of the details of a repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing transaction to allow the account servicer to manage the settlement and follow-up of the opening and closing leg of the transaction.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of securities financing transactions to a central securities depository or another settlement market infrastructure.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesFinancingInstructionV09 MessageDefinition is composed of 18 MessageBuildingBlocks:

##### A. TransactionIdentification

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

##### B. TransactionTypeAndAdditionalParameters

Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

##### C. NumberCounts

Count of the number of transactions linked.

D. Linkages

Link to another transaction that must be processed after, before or at the same time.

E. TradeDetails

Details of the securities financing deal.

F. FinancialInstrumentIdentification

Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

G. FinancialInstrumentAttributes

Elements characterising a financial instrument.

H. QuantityAndAccountDetails

Details related to the account and quantity involved in the transaction.

I. SecuritiesFinancingDetails

Details for the closing of the securities financing transaction.

J. SettlementParameters

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

K. StandingSettlementInstructionDetails

Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

L. DeliveringSettlementParties

Identifies the chain of delivering settlement parties.

M. ReceivingSettlementParties

Identifies the chain of receiving settlement parties.

N. CashParties

Cash parties involved in the transaction if different from the securities settlement parties.

O. OpeningSettlementAmount

Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

P. OtherAmounts

Other amounts than the settlement amount.

Q. OtherBusinessParties

Other business parties relevant to the transaction.

R. SupplementaryData

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

## 27.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincglInstr>	[1..1]		C11, C12, C20, C21, C44, C45, C50, C51, C52, C49	
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		733
	<b>TransactionTypeAndAdditionalParameters</b> <TxTpAndAddtlParams>	[1..1]			733
	<b>SecuritiesFinancingTransactionType</b> <SctiesFincgTxTp>	[1..1]	CodeSet		733
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		733
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		734
	<b>ReconciliationIndicator</b> <RcncltnInd>	[0..1]	Indicator		734
	<b>NumberCounts</b> <NbCounts>	[0..1]	±	C18	734
	<b>Linkages</b> <Lnkgs>	[0..*]		C33	735
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C60	735
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C55	736
	<b>Reference</b> <Ref>	[1..1]	±		736
	<b>LinkedQuantity</b> <LkdQty>	[0..1]	±		736
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		737
	<b>TradeDetails</b> <TradDtls>	[1..1]	±	C3, C17, C29, C42, C58	737
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C24, C25, C31, C32, C36	739
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C41	740
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]		C22, C47, C48	744
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		745
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		745
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		745

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		745
	<b>CashAccount</b> <CshAcct>	[0..1]	±		746
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C46	746
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		746
	<b>SecuritiesFinancingDetails</b> <SctiesFincgDtls>	[1..1]			747
	<b>SecuritiesFinancingTradeldentification</b> <SctiesFincgTradld>	[0..1]	Text		749
	<b>ClosingLegldentification</b> <ClsLegld>	[0..1]	Text		749
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		749
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		749
	<b>EarliestCallbackDate</b> <EarlstCallBckDt>	[0..1]	±		749
	<b>CommissionCalculationDate</b> <ComssnClctnDt>	[0..1]	±		750
	<b>RateType</b> <RateTp>	[0..1]	±		750
	<b>Revaluation</b> <Rvaltn>	[0..1]	±		750
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		750
	<b>InterestComputationMethod</b> <IntrstCmptnMtd>	[0..1]	±		751
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		751
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		751
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		751
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C56	752
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C56	752
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C56	752
	<b>ChargesRate</b> <ChrgsRate>	[0..1]	±	C56	753
	<b>PricingRate</b> <PricgRate>	[0..1]	±		753
	<b>Spread</b> <Sprd>	[0..1]	±	C56	753
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		754
	<b>TotalNumberOfCollateralInstructions</b> <TtlNbOfCollInstrs>	[0..1]	Text		754
	<b>DealAmount</b> <DealAmt>	[0..1]	±		754
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		754
	<b>ForfeitAmount</b> <FrftAmt>	[0..1]	±		755
	<b>PremiumAmount</b> <PrmAmt>	[0..1]	±		755
	<b>TerminationAmountPerPieceOfCollateral</b> <TermntnAmtPerPcOfColl>	[0..1]	±		755

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		755
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		756
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C13, C26, C54	756
	<b>HoldIndicator</b> <HldInd>	[0..1]	Indicator		758
	<b>Priority</b> <Prty>	[0..1]	±		758
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		758
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		758
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		758
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		759
	<b>BeneficialOwnership</b> <BnfcIOwnrsh>	[0..1]	±		759
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		759
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		760
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		760
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		760
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		760
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		761
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		761
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		761
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		761
	<b>Tracking</b> <Trckg>	[0..1]	±		762
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		762
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		762
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		763
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C59	763
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C10, C23, C37, C38, C39, C40, C53	764
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C10, C23, C37, C38, C39,	765

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C40, C53	
	<b>CashParties</b> <CshPties>	[0..1]	±		767
	<b>OpeningSettlementAmount</b> <OpngSttlmAmt>	[0..1]	±		767
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		768
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C30, C43	769
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C57	770

## 27.3 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 AdditionalDetailsRule

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

### C4 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C5 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

### C6 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### C7 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.

**C8 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C9 BlockTradeGuideline**

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000. The children must have an incremental CurrentInstructionNumber from 001 to 999.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C10 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C11 BuyerSSI1Rule**

If standing settlement instruction applies and the transaction is a repo, then Buyer must be present.

```
On Condition
  /TransactionTypeAndAdditionalParameters/
  SecuritiesFinancingTransactionType is equal to value 'Repo'
  And /StandingSettlementInstructionDetails is present
  Following Must be True
    /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C12 BuyerSSI2Rule**

If standing settlement instruction applies and the transaction is a securities lending, then Buyer must be present.

```
On Condition
  /TransactionTypeAndAdditionalParameters/
  SecuritiesFinancingTransactionType is equal to value 'SecuritiesLending'
  And /StandingSettlementInstructionDetails is present
  Following Must be True
    /StandingSettlementInstructionDetails/Counterparty/Buyer Must be present
```

*This constraint is defined at the MessageDefinition level.*

**C13 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

**C14 Country**

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

**C15 CurrencyAmount**

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

Note: The decimal separator is a dot.

#### **C16 CurrencyAmount**

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

Note: The decimal separator is a dot.

#### **C17 CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

#### **C18 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

**C19 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

**C20 DeliveringDepositoryAndParty1Part1Rule**

If the transaction is a reverse repo and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

On Condition

```

/TransactionTypeAndAdditionalParameters/
SecuritiesFinancingTransactionType is equal to value 'ReverseRepo'
And /StandingSettlementInstructionDetails is absent
Following Must be True
/DeliveringSettlementParties/Depository Must be present
And /DeliveringSettlementParties/Party1 Must be present

```

*This constraint is defined at the MessageDefinition level.*

**C21 DeliveringDepositoryAndParty1Part2Rule**

If the transaction is a securities borrowing and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

On Condition

```

/TransactionTypeAndAdditionalParameters/
SecuritiesFinancingTransactionType is equal to value 'SecuritiesBorrowing'
And /StandingSettlementInstructionDetails is absent
Following Must be True
/DeliveringSettlementParties/Depository Must be present
And /DeliveringSettlementParties/Party1 Must be present

```

*This constraint is defined at the MessageDefinition level.*

**C22 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**C23 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C24 DescriptionPresenceRule**

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

**C25 DescriptionUsageRule**

Description must be used alone as the last resort.

**C26 FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent.

**C27 IBAN**

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

**C28 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C29 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

**C30 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C31 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C32 ISINPresenceRule**

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

**C33 LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

**C34 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C35 NumberRule**

If Number is negative, then Sign must be present.

**C36 OtherIdentificationPresenceRule**

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

**C37 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C38 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C39 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C40 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C41 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C42 PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

**C43 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C44 ReceivingDepositoryAndParty1Part1Rule**

If the transaction is a repo and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

On Condition

```

    /TransactionTypeAndAdditionalParameters/
    SecuritiesFinancingTransactionType is equal to value 'Repo'
    And    /StandingSettlementInstructionDetails is absent
    Following Must be True
        /ReceivingSettlementParties/Depository Must be present
    And    /ReceivingSettlementParties/Party1 Must be present

```

*This constraint is defined at the MessageDefinition level.*

**C45 ReceivingDepositoryAndParty1Part2Rule**

If the transaction is a securities lending and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

On Condition

```

    /TransactionTypeAndAdditionalParameters/
    SecuritiesFinancingTransactionType is equal to value 'SecuritiesLending'
    And    /StandingSettlementInstructionDetails is absent
    Following Must be True
        /ReceivingSettlementParties/Depository Must be present
    And    /ReceivingSettlementParties/Party1 Must be present

```

*This constraint is defined at the MessageDefinition level.*

**C46 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C47 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.

- **SafekeepingPlaceType/SharesHeldAtLoadCustodian:** applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of **SafekeepingPlace** means that:

- The **SafekeepingPlace** information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The **SafekeepingPlace** is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C48 SafekeepingPlaceRule**

The **SafekeepingPlace** functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### **C49 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

#### **C50 SellerSSI1Rule**

If standing settlement instruction applies and the transaction is a reverse repo, then Seller must be present.

```
On Condition
  /TransactionTypeAndAdditionalParameters/
  SecuritiesFinancingTransactionType is equal to value 'ReverseRepo'
  And /StandingSettlementInstructionDetails is present
  Following Must be True
    /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

*This constraint is defined at the MessageDefinition level.*

#### **C51 SellerSSI2Rule**

If standing settlement instruction applies and the transaction is a securities borrowing, then Seller must be present.

```
On Condition
  /TransactionTypeAndAdditionalParameters/
  SecuritiesFinancingTransactionType is equal to value 'SecuritiesBorrowing'
  And /StandingSettlementInstructionDetails is present
  Following Must be True
    /StandingSettlementInstructionDetails/Counterparty/Seller Must be present
```

*This constraint is defined at the MessageDefinition level.*

#### **C52 SettlementAmountRule**

If the Transaction is against payment, then **OpeningSettlementAmount** must be present.

```
On Condition
  /TransactionTypeAndAdditionalParameters/Payment is equal to value
```

```
'AgainstPaymentSettlement'
Following Must be True
    /OpeningSettlementAmount Must be present
```

*This constraint is defined at the MessageDefinition level.*

### **C53 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### **C54 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

### **C55 ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

### **C56 SignRule**

When Sign is present, rate must not be zero.

### **C57 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.

### **C58 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

### **C59 VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

### **C60 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## **27.4 Message Building Blocks**

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 27.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 1929

## 27.4.2 TransactionTypeAndAdditionalParameters <TxTpAndAddtlParams>

*Presence:* [1..1]

*Definition:* Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

**TransactionTypeAndAdditionalParameters <TxTpAndAddtlParams>** contains the following **TransactionTypeAndAdditionalParameters15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingTransactionType</b> <SctiesFincgTxTp>	[1..1]	CodeSet		733
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		733
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		734
	<b>ReconciliationIndicator</b> <RcncltnInd>	[0..1]	Indicator		734

### 27.4.2.1 SecuritiesFinancingTransactionType <SctiesFincgTxTp>

*Presence:* [1..1]

*Definition:* Specifies the type of securities financing transaction, that is, repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing.

*Datatype:* "SecuritiesFinancingTransactionType2Code" on page 1886

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

### 27.4.2.2 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

### 27.4.2.3 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 1929

### 27.4.2.4 ReconciliationIndicator <RcncltnInd>

*Presence:* [0..1]

*Definition:* Settlement transaction has already been sent on the market. It is sent by an account owner to an account servicer for reconciliation purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

## 27.4.3 NumberCounts <NbCounts>

*Presence:* [0..1]

*Definition:* Count of the number of transactions linked.

*Impacted by:* C18 "CurrentInstructionNumberRule"

**NumberCounts <NbCounts>** contains one of the following elements (see "NumberCount1Choice" on page 1389 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1389
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1389
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1390
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1390

**Constraints**

- **CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

## 27.4.4 Linkages <Lnkgs>

*Presence:* [0..\*]

*Definition:* Link to another transaction that must be processed after, before or at the same time.

*Impacted by:* C33 "LinkedQuantityRule"

**Linkages <Lnkgs>** contains the following **Linkages54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ProcessingPosition</b> <PrcgPos>	[0..1]	±	C60	735
	<b>MessageNumber</b> <MsgNb>	[0..1]	±	C55	736
	<b>Reference</b> <Ref>	[1..1]	±		736
	<b>LinkedQuantity</b> <LkdQty>	[0..1]	±		736
	<b>ReferenceOwner</b> <RefOwnr>	[0..1]	±		737

**Constraints**

- **LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

### 27.4.4.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* Specifies when the transaction is to be executed relative to a linked transaction.

*Impacted by:* C60 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition7Choice" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1342
Or}	Proprietary <Prtry>	[1..1]	±		1342

**Constraints**

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending.

Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

#### 27.4.4.2 MessageNumber <MsgNb>

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* [C55 "ShortLongNumberRule"](#)

**MessageNumber <MsgNb>** contains one of the following elements (see ["DocumentNumber5Choice"](#) on page 1136 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1136
Or	LongNumber <LngNb>	[1..1]	Text		1136
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1137

#### Constraints

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

#### 27.4.4.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following elements (see ["References41Choice"](#) on page 1211 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>	[1..1]	Text		1211
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1212
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1212
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1212
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1212
Or	PoolIdentification <PoolId>	[1..1]	Text		1212
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1212

#### 27.4.4.4 LinkedQuantity <LkdQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments of the linked transaction to be paired-off or turned.

**LinkedQuantity <LkdQty>** contains one of the following elements (see "PairedOrTurnedQuantity3Choice" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±		1488
Or}	TurnedQuantity <TrndQty>	[0..1]	±		1488

#### 27.4.4.5 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party that generates the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1443
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1444

### 27.4.5 TradeDetails <TradDtls>

*Presence:* [1..1]

*Definition:* Details of the securities financing deal.

*Impacted by:* C3 "AdditionalDetailsRule", C17 "CurrencyToBuyOrSellRule", C29 "InvestorCapacityRule", C42 "PlaceOfTradeRule", C58 "TradeDateTimeUTCRule"

**TradeDetails <TradDtls>** contains the following elements (see "[SecuritiesTradeDetails98](#)" on page 1242 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1243
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1244
	TradeDate <TradDt>	[0..1]	±		1244
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		1244
	DealPrice <DealPric>	[0..1]	±		1245
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1245
	Reporting <Rptg>	[0..*]	±		1245
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1245
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1246
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1246
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1246
	AffirmationStatus <AffirmSts>	[0..1]	±		1246
	MatchingStatus <MtchgSts>	[0..1]	±		1247
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1247
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1247

### Constraints

- AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.

- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.

- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
  - the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
  - the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
  - a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
  - a bilateral agreement regarding the use of this field has been established.
- **InvestorCapacityRule**  
If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.
  - **PlaceOfTradeRule**  
If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.
  - **TradeDateTimeUTCRule**  
If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

## 27.4.6 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C24 "DescriptionPresenceRule", C25 "DescriptionUsageRule", C31 "ISINGuideline", C32 "ISINPresenceRule", C36 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

#### Constraints

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

## 27.4.7 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C41 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes91" on page 1154 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1157
	DayCountBasis <DayCntBsis>	[0..1]	±		1157
	RegistrationForm <RegnForm>	[0..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1157
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentFrequency <PmtFrqcy>	[0..1]			1158
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentStatus <PmtSts>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160
	ClassificationType <ClssfctnTp>	[0..1]	±		1160
	OptionStyle <OptnStyle>	[0..1]	±		1161
	OptionType <OptnTp>	[0..1]			1161
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1162
	CouponDate <CpnDt>	[0..1]	Date		1162
	ExpiryDate <XpryDt>	[0..1]	Date		1162
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1162
	MaturityDate <MtrtyDt>	[0..1]	Date		1162
	IssueDate <IssdDt>	[0..1]	Date		1163
	NextCallableDate <NxtClblDt>	[0..1]	Date		1163
	PutableDate <PutblDt>	[0..1]	Date		1163
	DatedDate <DtdDt>	[0..1]	Date		1163
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1163
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1163
	NextFactor <NxtFctr>	[0..1]	Rate		1163
	InterestRate <IntrstRate>	[0..1]	Rate		1164
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1164
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1164
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1164
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1164
{Or	Short <Shrt>	[1..1]	Text		1164
Or}	Long <Lng>	[1..1]	±		1164
	PoolNumber <PoolNb>	[0..1]	±		1165
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1165
	CallableIndicator <ClblInd>	[0..1]	Indicator		1165
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1165
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1166
	ExercisePrice <ExrcPric>	[0..1]	±		1166
	SubscriptionPrice <SbcptPric>	[0..1]	±		1166
	ConversionPrice <ConvsvPric>	[0..1]	±		1166
	StrikePrice <StrkPric>	[0..1]	±		1167
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1167
	ContractSize <CtrctSz>	[0..1]	±		1167
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1167
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1169

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

## 27.4.8 QuantityAndAccountDetails <QtyAndAcctDtls>

*Presence:* [1..1]

*Definition:* Details related to the account and quantity involved in the transaction.

*Impacted by:* C22 "DenominationRule", C47 "SafekeepingPlaceGuideline", C48 "SafekeepingPlaceRule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following **QuantityAndAccount79** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		745
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		745
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		745
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		745
	<b>CashAccount</b> <CshAcct>	[0..1]	±		746
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C46	746
	<b>QuantityBreakdown</b> <QtyBrkdwn>	[0..*]	±		746

### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### 27.4.8.1 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

#### 27.4.8.2 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "[Max210Text](#)" on page 1929

#### 27.4.8.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

#### 27.4.8.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

#### 27.4.8.5 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

#### 27.4.8.6 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* [C46 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
  /SafekeepingPlaceFormat Must be present
Or    /LEI Must be present
```

#### 27.4.8.7 QuantityBreakdown <QtyBrkdown>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown46](#)" on page 1492 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1493
	LotQuantity <LotQty>	[0..1]	±		1493
	LotDateTime <LotDtTm>	[0..1]	±		1493
	LotPrice <LotPric>	[0..1]	±		1494
	TypeOfPrice <TpOfPric>	[0..1]	±		1494

## 27.4.9 SecuritiesFinancingDetails <SctiesFincgDtls>

*Presence:* [1..1]

*Definition:* Details for the closing of the securities financing transaction.

**SecuritiesFinancingDetails <SctiesFincgDtls>** contains the following  
**SecuritiesFinancingTransactionDetails43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		749
	<b>ClosingLegIdentification</b> <ClsgLegId>	[0..1]	Text		749
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		749
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		749
	<b>EarliestCallBackDate</b> <EarlstCallBckDt>	[0..1]	±		749
	<b>CommissionCalculationDate</b> <ComssnClctnDt>	[0..1]	±		750
	<b>RateType</b> <RateTp>	[0..1]	±		750
	<b>Revaluation</b> <Rvaltn>	[0..1]	±		750
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		750
	<b>InterestComputationMethod</b> <IntrstCmptnMtd>	[0..1]	±		751
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		751
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		751
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		751
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C56	752
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C56	752
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C56	752
	<b>ChargesRate</b> <ChrgsRate>	[0..1]	±	C56	753
	<b>PricingRate</b> <PricgRate>	[0..1]	±		753
	<b>Spread</b> <Sprd>	[0..1]	±	C56	753
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		754
	<b>TotalNumberOfCollateralInstructions</b> <TtlNbOfCollInstrs>	[0..1]	Text		754
	<b>DealAmount</b> <DealAmt>	[0..1]	±		754
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		754
	<b>ForfeitAmount</b> <FrftAmt>	[0..1]	±		755
	<b>PremiumAmount</b> <PrmAmt>	[0..1]	±		755
	<b>TerminationAmountPerPieceOfCollateral</b> <TermntnAmtPerPcOfColl>	[0..1]	±		755
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		755
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		756

**27.4.9.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>***Presence:* [0..1]*Definition:* Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).*Datatype:* "Max52Text" on page 1929**27.4.9.2 ClosingLegIdentification <ClsgLegId>***Presence:* [0..1]*Definition:* Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).*Datatype:* "Max35Text" on page 1929**27.4.9.3 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Closing date/time or maturity date/time of the transaction.**TerminationDate <TermntnDt>** contains one of the following elements (see "TerminationDate6Choice" on page 1126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1126
Or}	Code <Cd>	[1..1]			1126
{Or	Code <Cd>	[1..1]	CodeSet		1127
Or}	Proprietary <Prtry>	[1..1]	±		1127

**27.4.9.4 RateChangeDate <RateChngDt>***Presence:* [0..1]*Definition:* Date/Time at which rate change has taken place.**RateChangeDate <RateChngDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**27.4.9.5 EarliestCallbackDate <EarlstCallBckDt>***Presence:* [0..1]*Definition:* Earliest date/time at which the call back can take place.

**EarliestCallBackDate <EarlstCallBckDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 27.4.9.6 CommissionCalculationDate <ComssnClctnDt>

*Presence:* [0..1]

*Definition:* Date/time at which the commission is calculated.

**CommissionCalculationDate <ComssnClctnDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 27.4.9.7 RateType <RateTp>

*Presence:* [0..1]

*Definition:* Specifies whether the rate is fixed or variable.

**RateType <RateTp>** contains one of the following elements (see "RateType35Choice" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1496
Or}	Proprietary <Prtry>	[1..1]	±		1496

#### 27.4.9.8 Revaluation <Rvaltn>

*Presence:* [0..1]

*Definition:* Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

**Revaluation <Rvaltn>** contains one of the following elements (see "RevaluationIndicator3Choice" on page 1350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1350
Or}	Proprietary <Prtry>	[1..1]	±		1350

#### 27.4.9.9 LegalFramework <LglFrmwk>

*Presence:* [0..1]

*Definition:* Legal framework of the transaction.

**LegalFramework <LglFrmwk>** contains one of the following elements (see "[LegalFramework3Choice](#)" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1378
Or}	Proprietary <Prtry>	[1..1]	±		1379

#### 27.4.9.10 InterestComputationMethod <IntrstCmptnMtd>

*Presence:* [0..1]

*Definition:* Identifies the computation method of accrued interest of the related financial instrument.

**InterestComputationMethod <IntrstCmptnMtd>** contains one of the following elements (see "[InterestComputationMethodFormat4Choice](#)" on page 1383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1383
Or}	Proprietary <Prtry>	[1..1]	±		1386

#### 27.4.9.11 MaturityDateModification <MtrtyDtMod>

*Presence:* [0..1]

*Definition:* Indicates whether the maturity date of the securities financing transaction may be modified.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

#### 27.4.9.12 InterestPayment <IntrstPmt>

*Presence:* [0..1]

*Definition:* Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

#### 27.4.9.13 VariableRateSupport <VarblRateSpprt>

*Presence:* [0..1]

*Definition:* Index or support rate used together with the spread to calculate the repurchase rate.

**VariableRateSupport <VarblRateSpprt>** contains the following elements (see "RateName1" on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1496
	RateName <RateNm>	[1..1]	Text		1497

#### 27.4.9.14 RepurchaseRate <RpRate>

*Presence:* [0..1]

*Definition:* Rate to be used to recalculate the repurchase amount.

*Impacted by:* C56 "SignRule"

**RepurchaseRate <RpRate>** contains the following elements (see "Rate2" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

##### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 27.4.9.15 StockLoanMargin <StockLnMrgn>

*Presence:* [0..1]

*Definition:* Percentage mark-up on a loan consideration used to reflect the lender's risk.

*Impacted by:* C56 "SignRule"

**StockLoanMargin <StockLnMrgn>** contains the following elements (see "Rate2" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

##### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 27.4.9.16 SecuritiesHaircut <SctiesHrcut>

*Presence:* [0..1]

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

*Impacted by:* C56 "SignRule"

**SecuritiesHaircut <SctiesHrcut>** contains the following elements (see "Rate2" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 27.4.9.17 ChargesRate <ChrgsRate>

*Presence:* [0..1]

*Definition:* Interest rate paid in the context of a securities financing transaction.

*Impacted by:* C56 "SignRule"

**ChargesRate <ChrgsRate>** contains the following elements (see "Rate2" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 27.4.9.18 PricingRate <PricgRate>

*Presence:* [0..1]

*Definition:* Interest rate to be paid on the transaction amount, as agreed between the counterparties.

**PricingRate <PricgRate>** contains one of the following elements (see "RateOrName1Choice" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C43	1388
Or}	RateName <RateNm>	[1..1]	±		1388

### 27.4.9.19 Spread <Sprd>

*Presence:* [0..1]

*Definition:* Repurchase spread expressed as a rate; margin over or under an index that determines the repurchase rate.

*Impacted by:* C56 "SignRule"

**Spread <Sprd>** contains the following elements (see ["Rate2"](#) on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 27.4.9.20 TransactionCallDelay <TxCallDely>

*Presence:* [0..1]

*Definition:* Minimum number of days' notice a counterparty needs for terminating the transaction.

*Datatype:* ["Exact3NumericText"](#) on page 1927

#### 27.4.9.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

*Presence:* [0..1]

*Definition:* Total number of collateral instructions involved in the transaction.

*Datatype:* ["Exact3NumericText"](#) on page 1927

#### 27.4.9.22 DealAmount <DealAmt>

*Presence:* [0..1]

*Definition:* Principal amount of a trade (for second leg).

**DealAmount <DealAmt>** contains the following elements (see ["AmountAndDirection21"](#) on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

#### 27.4.9.23 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see ["AmountAndDirection21"](#) on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

**27.4.9.24 ForfeitAmount <FrftAmt>***Presence:* [0..1]*Definition:* Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.**ForfeitAmount <FrftAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

**27.4.9.25 PremiumAmount <PrmAmt>***Presence:* [0..1]*Definition:* Difference between the amount of money of the first leg and the amount of the second leg of the transaction.**PremiumAmount <PrmAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

**27.4.9.26 TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>***Presence:* [0..1]*Definition:* Amount of money to be settled per piece of collateral to terminate the transaction.**TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>** contains the following elements (see "[AmountAndDirection21](#)" on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

**27.4.9.27 TerminationTransactionAmount <TermntnTxAmt>***Presence:* [0..1]*Definition:* Total amount of money to be settled to terminate the transaction.

**TerminationTransactionAmount <TermntnTxAmt>** contains the following elements (see "AmountAndDirection21" on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

#### 27.4.9.28 SecondLegNarrative <ScndLegNrrtv>

*Presence:* [0..1]

*Definition:* Provides additional information about the second leg in narrative form.

*Datatype:* "Max140Text" on page 1928

### 27.4.10 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* C13 "CashClearingSystemRule", C26 "FXStandingInstructionPresenceRule", C54 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following **SettlementDetails148** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>HoldIndicator</b> <HldInd>	[0..1]	Indicator		758
	<b>Priority</b> <Prty>	[0..1]	±		758
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		758
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		758
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		758
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		759
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		759
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		759
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		760
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		760
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		760
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		760
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		761
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		761
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		761
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		761
	<b>Tracking</b> <Trckg>	[0..1]	±		762
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		762
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		762
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		763

#### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent.

On Condition

/HoldIndicator is present

And /HoldIndicator is equal to value 'true'

Following Must be True

/FXStandingInstruction Must be absent

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**27.4.10.1 HoldIndicator <HldInd>***Presence:* [0..1]*Definition:* Specifies whether the transaction is on hold/blocked/frozen.*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 1926):

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

**27.4.10.2 Priority <Prty>***Presence:* [0..1]*Definition:* Specifies whether the transaction is to be executed with a high priority.**Priority <Prty>** contains one of the following elements (see ["PriorityNumeric4Choice"](#) on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1371
Or}	Proprietary <Prtry>	[1..1]	±		1371

**27.4.10.3 SettlementTransactionCondition <SttlmTxCond>***Presence:* [0..\*]*Definition:* Conditions under which the order/trade is to be settled.**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see ["SettlementTransactionCondition18Choice"](#) on page 1784 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1784
Or}	Proprietary <Prtry>	[1..1]	±		1785

**27.4.10.4 SettlingCapacity <SttlgCpcty>***Presence:* [0..1]*Definition:* Role of a party in the settlement of the transaction.**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see ["SettlingCapacity7Choice"](#) on page 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1364

**27.4.10.5 StampDutyTaxBasis <StmpDtyTaxBsis>***Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 27.4.10.6 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1375
Or}	Proprietary <Prtry>	[1..1]	±		1376

#### 27.4.10.7 BeneficialOwnership <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "BeneficialOwnership4Choice" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1378
Or}	Proprietary <Prtry>	[1..1]	±		1378

#### 27.4.10.8 CashClearingSystem <CshClrSys>

*Presence:* [0..1]

*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.

**CashClearingSystem <CshClrSys>** contains one of the following elements (see "CashSettlementSystem4Choice" on page 1122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1122
Or}	Proprietary <Prtry>	[1..1]	±		1122

**27.4.10.9 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see ["TaxCapacityParty4Choice"](#) on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

**27.4.10.10 MarketClientSide <MktCIntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktCIntSd>** contains one of the following elements (see ["MarketClientSide6Choice"](#) on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1220
Or}	Proprietary <Prtry>	[1..1]	±		1221

**27.4.10.11 FXStandingInstruction <FxStgInstr>***Presence:* [0..1]*Definition:* Specifies whether the foreign exchange standing instruction in place should apply.**FXStandingInstruction <FxStgInstr>** contains one of the following elements (see ["FXStandingInstruction4Choice"](#) on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1367
Or}	Proprietary <Prtry>	[1..1]	±		1367

**27.4.10.12 BlockTrade <BlckTrad>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is a block parent or child.**BlockTrade <BlckTrad>** contains one of the following elements (see ["BlockTrade4Choice"](#) on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1370

**27.4.10.13 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1364
Or}	Proprietary <Prtry>	[1..1]	±		1365

**27.4.10.14 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

**27.4.10.15 NettingEligibility <NetgElgblty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1366
Or}	Proprietary <Prtry>	[1..1]	±		1366

**27.4.10.16 CCPEligibility <CCPElgblty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

**CCPEligibility <CCPElgbly>** contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	Indicator <Ind>	[1..1]	Indicator		1369
Or}	Proprietary <Prtry>	[1..1]	±		1370

#### 27.4.10.17 Tracking <Trckg>

*Presence:* [0..1]

*Definition:* Specifies whether the loan and/or collateral is tracked.

**Tracking <Trckg>** contains one of the following elements (see "Tracking4Choice" on page 1361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	Indicator <Ind>	[1..1]	Indicator		1361
Or}	Proprietary <Prtry>	[1..1]	±		1361

#### 27.4.10.18 AutomaticBorrowing <AutomtcBrrwg>

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing6Choice" on page 1360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	Code <Cd>	[1..1]	CodeSet		1360
Or}	Proprietary <Prtry>	[1..1]	±		1361

#### 27.4.10.19 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 1905

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

### 27.4.10.20 EligibleForCollateral <ElgblForColl>

*Presence:* [0..1]

*Definition:* Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

## 27.4.11 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

*Presence:* [0..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

*Impacted by:* C59 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following elements (see "StandingSettlementInstruction16" on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStglInstrDB>	[1..1]	±		1571
	Counterparty <CtrPty>	[1..1]	±		1571
	Vendor <Vndr>	[0..1]	±		1571
	OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1571
	OtherReceivingSettlementParties <OthrRcvrgSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1573

#### Constraints

- **VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True  
/Vendor Must be present

## 27.4.12 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C10 "BookTransferGuideline", C23 "DepositoryGuideline", C37 "Party2PresenceRule", C38 "Party3PresenceRule", C39 "Party4PresenceRule", C40 "Party5PresenceRule", C53 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties76" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 27.4.13 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C10 "BookTransferGuideline", C23 "DepositoryGuideline", C37 "Party2PresenceRule", C38 "Party3PresenceRule", C39 "Party4PresenceRule", C40 "Party5PresenceRule", C53 "SettlementChainGuideline"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties76" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 27.4.14 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following elements (see "[CashParties36](#)" on page 1396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1397
	DebtorAgent <DbtrAgt>	[0..1]	±		1397
	Creditor <Cdtr>	[0..1]	±		1398
	CreditorAgent <CdtrAgt>	[0..1]	±		1398
	Intermediary <Intrmy>	[0..1]	±		1399

## 27.4.15 OpeningSettlementAmount <OpngSttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

**OpeningSettlementAmount <OpngSttlmAmt>** contains the following elements (see "AmountAndDirection94" on page 1048 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1049
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1049
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1049
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1049
	Amount <Amt>	[1..1]	Amount	C2, C7	1050
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1050
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1050
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1051
	ValueDate <ValDt>	[0..1]	±		1051

## 27.4.16 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts39" on page 1074 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1075
	ChargesFees <ChrgsFees>	[0..1]	±		1076
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1076
	TradeAmount <TradAmt>	[0..1]	±		1076
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1077
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1077
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1077
	LocalTax <LclTax>	[0..1]	±		1078
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1078
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1078
	Margin <Mrgn>	[0..1]	±		1079
	Other <Othr>	[0..1]	±		1079
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1079
	ShippingAmount <ShppgAmt>	[0..1]	±		1080
	SpecialConcession <SpclCncssn>	[0..1]	±		1080
	StampDuty <StmpDty>	[0..1]	±		1080
	StockExchangeTax <StockXchgTax>	[0..1]	±		1081
	TransferTax <TrfTax>	[0..1]	±		1081
	TransactionTax <TxTax>	[0..1]	±		1081
	ValueAddedTax <ValAddedTax>	[0..1]	±		1082
	WithholdingTax <WhldgTax>	[0..1]	±		1082
	NetGainLoss <NetGnLoss>	[0..1]	±		1082
	ConsumptionTax <CsmptnTax>	[0..1]	±		1083
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1083
	ResearchFee <RsrchFee>	[0..1]	±		1083

## 27.4.17 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C30 "InvestorCountryCodeRule", C43 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following elements (see "[OtherParties33](#)" on page 1393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1394
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1394
	StockExchange <StockXchg>	[0..1]	±		1395
	TradeRegulator <TradRgltr>	[0..1]	±		1395
	TripartyAgent <TrptyAgt>	[0..1]	±		1396
	Broker <Brkr>	[0..1]	±		1396

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

## 27.4.18 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C57 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### 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.

# 28 sese.034.001.08 SecuritiesFinancingStatusAdviceV08

## 28.1 MessageDefinition Functionality

### Scope

An securities financing transaction account servicer sends a SecuritiesFinancingStatusAdvice to an account owner to advise the status of a securities financing transaction previously instructed by the account owner.

The status advice may be sent as a response to the request of the account owner or not.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure managing securities financing transactions on behalf of their participants
- an agent (sub-custodian) managing securities financing transactions on behalf of their global custodian customer, or
- a custodian managing securities financing transactions on behalf of an investment management institution or a broker/dealer.

### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

### Outline

The SecuritiesFinancingStatusAdviceV08 MessageDefinition is composed of 8 MessageBuildingBlocks:

#### A. TransactionIdentification

Provides unambiguous transaction identification information.

#### B. ProcessingStatus

Processing status of the transaction.

#### C. MatchingStatus

Provides the matching status of the instruction.

#### D. InferredMatchingStatus

Provides the matching status of an instruction as per the account servicer based on an allegation. At this time no matching took place on the market (at the CSD/ICSD).

E. SettlementStatus

Provides the status of settlement of a transaction.

F. RepoCallRequestStatus

Provides the status of the repurchase agreement call request.

G. TransactionDetails

Identifies the details of the transaction.

H. SupplementaryData

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

## 28.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgStsAdv>	[1..1]		C28	
	TransactionIdentification <TxId>	[1..1]		C18	778
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		779
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		779
	CommonIdentification <CmonId>	[0..1]	Text		779
	ProcessingStatus <PrcgSts>	[0..1]	±		779
	MatchingStatus <MtchgSts>	[0..1]	±		780
	InferredMatchingStatus <IfrrdMtchgSts>	[0..1]	±		781
	SettlementStatus <SttlmSts>	[0..1]	±	C24	781
	RepoCallRequestStatus <RepoCallReqSts>	[0..1]	±		782
	TransactionDetails <TxDtls>	[0..1]		C3, C31	782
	SecuritiesFinancingTradeldentification <SctiesFincgTradId>	[0..1]	Text		785
	ClosingLegldentification <ClsgLegId>	[0..1]	Text		785
	Poolldentification <PoolId>	[0..1]	Text		786
	CorporateActionEventldentification <CorpActnEvtId>	[0..1]	Text		786
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		786
	ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>	[0..1]	Text		786
	AccountOwner <AcctOwnr>	[0..1]	±		786
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		786
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C25	787
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		787
	FinancialInstrumentldentification <FinInstrmId>	[1..1]	±	C13, C14, C15, C16, C19	787
	SettlementQuantity <SttlmQty>	[1..1]	±		788
	OpeningSettlementAmount <OpngSttlmAmt>	[0..1]	±		789
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		789
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		789
	TerminationDate <TermntnDt>	[0..1]	±		790

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeDate</b> <TradDt>	[0..1]	±		790
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		790
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		790
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		791
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		791
	<b>SecuritiesFinancingTransactionType</b> <SctiesFincgTxTp>	[1..1]	CodeSet		791
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		792
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		792
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C8, C27	792
	<b>RateType</b> <RateTp>	[0..1]	±		793
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		794
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C29	794
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C29	794
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C29	795
	<b>PricingRate</b> <PricgRate>	[0..1]	±		795
	<b>Spread</b> <Sprd>	[0..1]	±	C29	795
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C7, C12, C20, C21, C22, C23, C26	796
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C7, C12, C20, C21, C22, C23, C26	797
	<b>Investor</b> <Invstr>	[0..1]	±		799
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		800
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C30	800

## 28.3 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 AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if SettlementInstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C4 AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**C5 AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**C6 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.

**C7 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C8 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**C9 Country**

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

**C10 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C11 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C12 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C13 DescriptionPresenceRule**

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

**C14 DescriptionUsageRule**

Description must be used alone as the last resort.

**C15 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C16 ISINPresenceRule**

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

**C17 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C18 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C19 OtherIdentificationPresenceRule**

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

**C20 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C21 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C22 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C23 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C24 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C25 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C26 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C27 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C28 SettlementStatusAndMatchedRule**

If SettlementStatus is present alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

*This constraint is defined at the MessageDefinition level.*

**C29 SignRule**

When Sign is present, rate must not be zero.

**C30 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.

**C31 TwoLegTransactionOpeningClosingRule**

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the following combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

## 28.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 28.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Provides unambiguous transaction identification information.

*Impacted by:* C18 "NoAccountOwnerTransactionIdentificationRule"

**TransactionIdentification <TxId>** contains the following **TransactionIdentifications32** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		779
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		779
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		779

#### Constraints

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

#### 28.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

#### 28.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

#### 28.4.1.3 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 1929

### 28.4.2 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Processing status of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus51Choice" on page 1734 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1735
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1735
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1736
Or	Rejected <Rjctd>	[1..1]	±		1736
Or	Repair <Rpr>	[1..1]	±		1736
Or	Cancelled <Canc>	[1..1]			1737
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1737
Or}	Reason <Rsn>	[1..*]			1737
	Code <Cd>	[1..1]	±		1738
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1738
Or	Proprietary <Prtry>	[1..1]	±		1738
Or	CancellationRequested <CxlReqd>	[1..1]	±	C4	1738
Or}	ModificationRequested <ModReqd>	[1..1]	±	C4	1739

### 28.4.3 MatchingStatus <MtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "MatchingStatus26Choice" on page 1703 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1703
Or	Unmatched <Umtchd>	[1..1]			1703
{Or	NoSpecifiedReason <NoSpfcdRsn>	[1..1]	CodeSet		1704
Or}	Reason <Rsn>	[1..*]			1704
	Code <Cd>	[1..1]			1704
{Or	Code <Cd>	[1..1]	CodeSet		1705
Or}	Proprietary <Prtry>	[1..1]	±		1707
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

## 28.4.4 InferredMatchingStatus <IfrrdMtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of an instruction as per the account servicer based on an allegation. At this time no matching took place on the market (at the CSD/ICSD).

**InferredMatchingStatus <IfrrdMtchgSts>** contains one of the following elements (see "MatchingStatus26Choice" on page 1703 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1703
Or	Unmatched <Umtchd>	[1..1]			1703
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1704
Or}	Reason <Rsn>	[1..*]			1704
	Code <Cd>	[1..1]			1704
{Or	Code <Cd>	[1..1]	CodeSet		1705
Or}	Proprietary <Prtry>	[1..1]	±		1707
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

## 28.4.5 SettlementStatus <SttlmSts>

*Presence:* [0..1]

*Definition:* Provides the status of settlement of a transaction.

*Impacted by:* C24 "PendingToFailingRule"

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus18Choice" on page 1696 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1697
Or	Failing <Fng>	[1..1]			1697
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1698
Or}	Reason <Rsn>	[1..*]			1698
	Code <Cd>	[1..1]			1698
{Or	Code <Cd>	[1..1]	CodeSet		1699
Or}	Proprietary <Prtry>	[1..1]	±		1702
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

**Constraints**

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

## 28.4.6 RepoCallRequestStatus <RepoCallReqSts>

*Presence:* [0..1]

*Definition:* Provides the status of the repurchase agreement call request.

**RepoCallRequestStatus <RepoCallReqSts>** contains one of the following elements (see "RepoCallRequestStatus7Choice" on page 1691 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]			1691
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1692
Or}	Reason <Rsn>	[1..*]			1692
	Code <Cd>	[1..1]			1692
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1693
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1693
Or	Denied <Dnd>	[1..1]			1693
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1694
Or}	Reason <Rsn>	[1..*]			1694
	Code <Cd>	[1..1]			1694
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

## 28.4.7 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

*Impacted by:* C3 "AdditionalDetailsRule", C31 "TwoLegTransactionOpeningClosingRule"

**TransactionDetails <TxDtls>** contains the following **SecuritiesFinancingTransactionDetails44** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		785
	<b>ClosingLegIdentification</b> <ClsgLegId>	[0..1]	Text		785
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		786
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		786
	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		786
	<b>ClientTripartyCollateralTransactionIdentification</b> <ClntTrptyCollTxId>	[0..1]	Text		786
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		786
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		786
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C25	787
	<b>PlaceOfTrade</b> <PlcOfTrad>	[0..1]	±		787
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C13, C14, C15, C16, C19	787
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		788
	<b>OpeningSettlementAmount</b> <OpngSttlmAmt>	[0..1]	±		789
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		789
	<b>OpeningSettlementDate</b> <OpngSttlmDt>	[1..1]	±		789
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		790
	<b>TradeDate</b> <TradDt>	[0..1]	±		790
	<b>ExpectedSettlementDate</b> <XpctdSttlmDt>	[0..1]	±		790
	<b>ExpectedValueDate</b> <XpctdValDt>	[0..1]	±		790
	<b>LateDeliveryDate</b> <LateDlvryDt>	[0..1]	±		791
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		791
	<b>SecuritiesFinancingTransactionType</b> <SctiesFincgTxTp>	[1..1]	CodeSet		791
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		792
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		792
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C8, C27	792
	<b>RateType</b> <RateTp>	[0..1]	±		793

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		794
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C29	794
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C29	794
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C29	795
	<b>PricingRate</b> <PricgRate>	[0..1]	±		795
	<b>Spread</b> <Sprd>	[0..1]	±	C29	795
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C7, C12, C20, C21, C22, C23, C26	796
	<b>ReceivingSettlementParties</b> <RcvvgSttlmPties>	[0..1]	±	C7, C12, C20, C21, C22, C23, C26	797
	<b>Investor</b> <Invstr>	[0..1]	±		799
	<b>SettlementInstructionProcessingAdditionalDetails</b> <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		800

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if SettlementInstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **TwoLegTransactionOpeningClosingRule**

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the following combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

#### **28.4.7.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

*Datatype:* "Max52Text" on page 1929

#### **28.4.7.2 ClosingLegIdentification <ClsgLegId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 1929

**28.4.7.3 PoolIdentification <PoolId>***Presence:* [0..1]*Definition:* Collective reference identifying a set of messages.*Datatype:* "Max35Text" on page 1929**28.4.7.4 CorporateActionEventIdentification <CorpActnEvtId>***Presence:* [0..1]*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.*Datatype:* "Max35Text" on page 1929**28.4.7.5 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>***Presence:* [0..1]*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.*Datatype:* "Max35Text" on page 1929**28.4.7.6 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>***Presence:* [0..1]*Definition:* Unique reference identifying the triparty collateral management transaction from the client's point of view.*Datatype:* "Max35Text" on page 1929**28.4.7.7 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

**28.4.7.8 SafekeepingAccount <SfkpgAcct>***Presence:* [1..1]*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

#### 28.4.7.9 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* [C25 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

#### 28.4.7.10 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C26	1223
	LEI <LEI>	[0..1]	IdentifierSet		1224

#### 28.4.7.11 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C13 "DescriptionPresenceRule", C14 "DescriptionUsageRule", C15 "ISINGuideline", C16 "ISINPresenceRule", C19 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

#### Constraints

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or
  /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or
  /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or
  /Description Must be present
```

#### 28.4.7.12 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "Quantity6Choice" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

#### 28.4.7.13 OpeningSettlementAmount <OpngSttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

**OpeningSettlementAmount <OpngSttlmAmt>** contains the following elements (see "AmountAndDirection51" on page 1087 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1088
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1088
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1088

#### 28.4.7.14 TerminationTransactionAmount <TermntnTxAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be settled to terminate the transaction.

**TerminationTransactionAmount <TermntnTxAmt>** contains the following elements (see "AmountAndDirection21" on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

#### 28.4.7.15 OpeningSettlementDate <OpngSttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**OpeningSettlementDate <OpngSttlmDt>** contains one of the following elements (see "SettlementDate19Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1125
Or}	DateCode <DtCd>	[1..1]	±		1126

**28.4.7.16 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Closing date/time or maturity date/time of the transaction.**TerminationDate <TermntnDt>** contains one of the following elements (see "[TerminationDate6Choice](#)" on page 1126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1126
Or}	Code <Cd>	[1..1]			1126
{Or	Code <Cd>	[1..1]	CodeSet		1127
Or}	Proprietary <Prtry>	[1..1]	±		1127

**28.4.7.17 TradeDate <TradDt>***Presence:* [0..1]*Definition:* Specifies the date/time on which the trade was executed.**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1129
Or}	DateCode <DtCd>	[1..1]			1129
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

**28.4.7.18 ExpectedSettlementDate <XpctdSttlmDt>***Presence:* [0..1]*Definition:* Date/time at which the sender expects settlement.**ExpectedSettlementDate <XpctdSttlmDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**28.4.7.19 ExpectedValueDate <XpctdValDt>***Presence:* [0..1]*Definition:* For against payment transactions, the value date/time at which the account servicer expects the settlement amount to be credited or debited.

**ExpectedValueDate <XpctdValDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 28.4.7.20 LateDeliveryDate <LateDlvryDt>

*Presence:* [0..1]

*Definition:* Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

**LateDeliveryDate <LateDlvryDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 28.4.7.21 RateChangeDate <RateChngDt>

*Presence:* [0..1]

*Definition:* Date/Time at which rate change has taken place.

**RateChangeDate <RateChngDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 28.4.7.22 SecuritiesFinancingTransactionType <SctiesFincgTxTp>

*Presence:* [1..1]

*Definition:* Specifies the type of securities financing transaction, that is, repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing.

*Datatype:* "SecuritiesFinancingTransactionType2Code" on page 1886

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

#### 28.4.7.23 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

#### 28.4.7.24 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

#### 28.4.7.25 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters applied to the settlement of a security transfer.

*Impacted by:* C8 "CashClearingSystemRule", C27 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails170" on page 1530 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1531
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1531
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1531
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1531
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1532
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1532
	CashClearingSystem <CshClrSys>	[0..1]	±		1532
	TaxCapacity <TaxCpcty>	[0..1]	±		1533
	MarketClientSide <MktClntSd>	[0..1]	±		1533
	BlockTrade <BlckTrad>	[0..1]	±		1533
	LegalRestrictions <LglRstrctns>	[0..1]	±		1533
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1534
	NettingEligibility <NetgElgblty>	[0..1]	±		1534
	CCPEligibility <CCPElgblty>	[0..1]	±		1534
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1534
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1535

#### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### 28.4.7.26 RateType <RateTp>

*Presence:* [0..1]

*Definition:* Specifies whether the rate is fixed or variable.

**RateType <RateTp>** contains one of the following elements (see "RateType35Choice" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1496
Or}	Proprietary <Prtry>	[1..1]	±		1496

#### 28.4.7.27 VariableRateSupport <VarblRateSpprt>

*Presence:* [0..1]

*Definition:* Index or support rate used together with the spread to calculate the repurchase rate.

**VariableRateSupport <VarblRateSpprt>** contains the following elements (see "RateName1" on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1496
	RateName <RateNm>	[1..1]	Text		1497

#### 28.4.7.28 RepurchaseRate <RpRate>

*Presence:* [0..1]

*Definition:* Rate to be used to recalculate the repurchase amount.

*Impacted by:* C29 "SignRule"

**RepurchaseRate <RpRate>** contains the following elements (see "Rate2" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

##### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 28.4.7.29 StockLoanMargin <StockLnMrgn>

*Presence:* [0..1]

*Definition:* Percentage mark-up on a loan consideration used to reflect the lender's risk.

*Impacted by:* C29 "SignRule"

**StockLoanMargin <StockLnMrgn>** contains the following elements (see "Rate2" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 28.4.7.30 SecuritiesHaircut <SctiesHrcut>

*Presence:* [0..1]

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

*Impacted by:* C29 "SignRule"

**SecuritiesHaircut <SctiesHrcut>** contains the following elements (see "Rate2" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 28.4.7.31 PricingRate <PricgRate>

*Presence:* [0..1]

*Definition:* Interest rate to be paid on the transaction amount, as agreed between the counterparties.

**PricingRate <PricgRate>** contains one of the following elements (see "RateOrName1Choice" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C43	1388
Or}	RateName <RateNm>	[1..1]	±		1388

### 28.4.7.32 Spread <Sprd>

*Presence:* [0..1]

*Definition:* Repurchase spread expressed as a rate; margin over or under an index that determines the repurchase rate.

Impacted by: C29 "SignRule"

**Spread <Sprd>** contains the following elements (see "Rate2" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 28.4.7.33 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

Impacted by: C7 "BookTransferGuideline", C12 "DepositoryGuideline", C20 "Party2PresenceRule", C21 "Party3PresenceRule", C22 "Party4PresenceRule", C23 "Party5PresenceRule", C26 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties77" on page 1411 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1413
	Party1 <Pty1>	[0..1]	±		1414
	Party2 <Pty2>	[0..1]	±		1414
	Party3 <Pty3>	[0..1]	±		1414
	Party4 <Pty4>	[0..1]	±		1415
	Party5 <Pty5>	[0..1]	±		1415

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 28.4.7.34 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

**Definition:** Identifies the chain of receiving settlement parties.

**Impacted by:** C7 "BookTransferGuideline", C12 "DepositoryGuideline", C20 "Party2PresenceRule", C21 "Party3PresenceRule", C22 "Party4PresenceRule", C23 "Party5PresenceRule", C26 "SettlementChainGuideline"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties77" on page 1411 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1413
	Party1 <Pty1>	[0..1]	±		1414
	Party2 <Pty2>	[0..1]	±		1414
	Party3 <Pty3>	[0..1]	±		1414
	Party4 <Pty4>	[0..1]	±		1415
	Party5 <Pty5>	[0..1]	±		1415

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 28.4.7.35 Investor <Invstr>

*Presence:* [0..1]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "[PartyIdentification149](#)" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1433
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1433
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1433
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1433
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1434
	LEI <LEI>	[0..1]	IdentifierSet		1434

**28.4.7.36 SettlementInstructionProcessingAdditionalDetails  
<SttlInstrPrcgAddtlDtls>***Presence:* [0..1]*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.*Datatype:* "Max350Text" on page 1929**28.4.8 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.*Impacted by:* C30 "SupplementaryDataRule"**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

**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.

# 29 **sese.035.001.09**

## **SecuritiesFinancingConfirmationV09**

### 29.1 **MessageDefinition Functionality**

#### Scope

A securities financing transaction account servicer sends a SecuritiesFinancingConfirmation to an account owner to confirm or advise of the partial or full settlement of the opening or closing leg of a securities financing transaction.

The account servicer/owner relationship may be:

- a central securities depository or another settlement market infrastructure managing securities financing transactions on behalf of their participants
- an agent (sub-custodian) managing securities financing transactions on behalf of their global custodian customer, or
- a custodian managing securities financing transactions on behalf of an investment management institution or a broker/dealer.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesFinancingConfirmationV09 MessageDefinition is composed of 16 MessageBuildingBlocks:

##### A. TransactionIdentificationDetails

Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

##### B. AdditionalParameters

Additional parameters for the transaction.

##### C. TradeDetails

Details of the securities financing deal.

##### D. FinancialInstrumentIdentification

Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

- 
- E. FinancialInstrumentAttributes  
Elements characterising a financial instrument.
  - F. QuantityAndAccountDetails  
Details related to the account and quantity involved in the transaction.
  - G. SecuritiesFinancingDetails  
Details of the closing of the securities financing transaction.
  - H. StandingSettlementInstructionDetails  
Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.
  - I. SettlementParameters  
Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.
  - J. DeliveringSettlementParties  
Identifies the chain of delivering settlement parties.
  - K. ReceivingSettlementParties  
Identifies the chain of receiving settlement parties.
  - L. CashParties  
Cash parties involved in the transaction if different from the securities settlement parties.
  - M. SettledAmount  
Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.
  - N. OtherAmounts  
Other amounts than the settlement amount.
  - O. OtherBusinessParties  
Other business parties relevant to the transaction.
  - P. SupplementaryData  
Additional information that cannot be captured in the structured elements and/or any other specific block.

## 29.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgConf>	[1..1]		C10, C16, C37, C39, C40	
	TransactionIdentificationDetails <TxIdDtIs>	[1..1]		C46	812
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		814
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		814
	SecuritiesFinancingTransactionType <SctiesFincgTxTp>	[1..1]	CodeSet		814
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		815
	Payment <Pmt>	[1..1]	CodeSet		815
	CommonIdentification <CmonId>	[0..1]	Text		815
	PoolIdentification <PoolId>	[0..1]	Text		815
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		816
	AdditionalParameters <AddtlParams>	[0..1]		C29	816
	PreConfirmation <PreConf>	[0..1]	CodeSet		816
	PartialSettlement <PrtlSttlm>	[0..1]	CodeSet		817
	PreviousPartialConfirmationIdentification <PrvsPrtlConfId>	[0..1]	Text		817
	TradeDetails <TradDtIs>	[1..1]	±	C3, C15, C22, C35, C45	817
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C18, C19, C24, C25, C28	819
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C34	820
	QuantityAndAccountDetails <QtyAndAcctDtIs>	[1..1]			824
	SettledQuantity <SttldQty>	[1..1]	±		824
	PreviouslySettledQuantity <PrevsllySttldQty>	[0..1]	±		824
	RemainingToBeSettledQuantity <RmngToBeSttldQty>	[0..1]	±		825
	PreviouslySettledAmount <PrevsllySttldAmt>	[0..1]	±		825
	RemainingToBeSettledAmount <RmngToBeSttldAmt>	[0..1]	±		825
	AccountOwner <AcctOwnr>	[0..1]	±		825

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		826
	<b>CashAccount</b> <CshAcct>	[0..1]	±		826
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C38	826
	<b>SecuritiesFinancingDetails</b> <SctiesFincgDtls>	[0..1]			827
	<b>SecuritiesFinancingTradeldentification</b> <SctiesFincgTradld>	[0..1]	Text		829
	<b>ClosingLegldentification</b> <ClsgLegld>	[0..1]	Text		829
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		829
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		829
	<b>EarliestCallBackDate</b> <EarlstCallBckDt>	[0..1]	±		829
	<b>CommissionCalculationDate</b> <ComssnClctnDt>	[0..1]	±		830
	<b>RateType</b> <RateTp>	[0..1]	±		830
	<b>Revaluation</b> <Rvaltn>	[0..1]	±		830
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		830
	<b>InterestComputationMethod</b> <IntrstCmptnMtd>	[0..1]	±		831
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		831
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		831
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		831
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C43	832
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C43	832
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C43	832
	<b>ChargesRate</b> <ChrgsRate>	[0..1]	±	C43	833
	<b>PricingRate</b> <PricgRate>	[0..1]	±		833
	<b>Spread</b> <Sprd>	[0..1]	±	C43	833
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		834
	<b>TotalNumberOfCollateralInstructions</b> <TtlNbOfCollInstrs>	[0..1]	Text		834
	<b>DealAmount</b> <DealAmt>	[0..1]	±		834
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		834
	<b>ForfeitAmount</b> <FrftAmt>	[0..1]	±		835
	<b>PremiumAmount</b> <PrmAmt>	[0..1]	±		835
	<b>TerminationAmountPerPieceOfCollateral</b> <TermntnAmtPerPcOfColl>	[0..1]	±		835
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		835

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		836
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C47	836
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C11, C42	837
	<b>Priority</b> <Prty>	[0..1]	±		838
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		838
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		838
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		838
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		839
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		839
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		839
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		840
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		840
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		840
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		840
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		841
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		841
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		841
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		841
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		842
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		842
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	842
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	844
	<b>CashParties</b> <CshPties>	[0..1]	±		846
	<b>SettledAmount</b> <SttldAmt>	[0..1]	±		846
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		847
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C23, C36	848

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C44	849

## 29.3 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 AdditionalDetailsRule

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

### C4 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

### C5 AdditionalDetailsRule

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

### C6 AdditonalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### C7 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.

### C8 BICFI

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C9 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C10 BuyerSSIRule**

If standing settlement instruction applies and the confirmation is on a delivery, then Buyer must be present.

On Condition

/TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

And /StandingSettlementInstructionDetails is present

Following Must be True

/StandingSettlementInstructionDetails/Counterparty/Buyer Must be present

*This constraint is defined at the MessageDefinition level.*

**C11 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

**C12 Country**

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

**C13 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C14 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C15 CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.

- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.

- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

#### **C16 DeliveringDepositoryAndParty1Rule**

If the confirmation is on a receive and no standing settlement instruction applies, then DeliveringDepository and Party1 must be present.

```
On Condition
  /TransactionIdentificationDetails/SecuritiesMovementType is equal to
  value 'Receive'
  And /StandingSettlementInstructionDetails is absent
Following Must be True
  /DeliveringSettlementParties/Depository Must be present
  And /DeliveringSettlementParties/Party1 Must be present
```

*This constraint is defined at the MessageDefinition level.*

#### **C17 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C18 DescriptionPresenceRule**

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

**C19 DescriptionUsageRule**

Description must be used alone as the last resort.

**C20 IBAN**

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

**C21 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C22 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

**C23 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C24 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C25 ISINPresenceRule**

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

**C26 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C27 NumberRule**

If Number is negative, then Sign must be present.

**C28 OtherIdentificationPresenceRule**

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

**C29 PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.

- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### **C30 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

### **C31 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

### **C32 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

### **C33 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

### **C34 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

### **C35 PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

### **C36 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

### **C37 ReceivingDepositoryAndParty1Rule**

If the confirmation is on a delivery and no standing settlement instruction applies, then ReceivingDepository and Party1 must be present.

On Condition

    /TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Delivery'

And /StandingSettlementInstructionDetails is absent

Following Must be True

    /ReceivingSettlementParties/Depository Must be present

And /ReceivingSettlementParties/Party1 Must be present

*This constraint is defined at the MessageDefinition level.*

### **C38 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

### **C39 SellerSSIRule**

If standing settlement instruction applies and the confirmation is on a receive, then Seller must be present.

On Condition

    /TransactionIdentificationDetails/SecuritiesMovementType is equal to value 'Receive'

And /StandingSettlementInstructionDetails is present

Following Must be True

    /StandingSettlementInstructionDetails/Counterparty/Seller Must be present

*This constraint is defined at the MessageDefinition level.*

#### **C40 SettledAmountRule**

If the instruction is against payment, then SettledAmount must be present.

```
On Condition
  /TransactionIdentificationDetails/Payment is equal to value
  'AgainstPaymentSettlement'
Following Must be True
  /SettledAmount Must be present
```

*This constraint is defined at the MessageDefinition level.*

#### **C41 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C42 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### **C43 SignRule**

When Sign is present, rate must not be zero.

#### **C44 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.

#### **C45 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### **C46 TwoLegTransactionOpeningClosingRule**

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the below combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

#### **C47 VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

## **29.4 Message Building Blocks**

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### **29.4.1 TransactionIdentificationDetails <TxIdDtIs>**

*Presence:* [1..1]

*Definition:* Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing) and other parameters.

Impacted by: C46 "TwoLegTransactionOpeningClosingRule"

**TransactionIdentificationDetails <TxIdDtls>** contains the following  
**TransactionTypeAndAdditionalParameters16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		814
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		814
	<b>SecuritiesFinancingTransactionType</b> <SctiesFincgTxTp>	[1..1]	CodeSet		814
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		815
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		815
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		815
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		815
	<b>CorporateActionEventIdentification</b> <CorpActnEvtId>	[0..1]	Text		816

#### Constraints

- **TwoLegTransactionOpeningClosingRule**

For transactions settling in two legs (Securities Financing), the opening/initiation and closing/return information of the transaction is provided by sending the below combination of SecuritiesMovementType codes and SecuritiesFinancingTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: ReverseRepo (RVPO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SecuritiesFinancingTransactionType: SecuritiesBorrowing (SECB).

#### 29.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction (unique per piece of collateral) as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

#### 29.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction (unique per piece of collateral) as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

#### 29.4.1.3 SecuritiesFinancingTransactionType <SctiesFincgTxTp>

*Presence:* [1..1]

*Definition:* Specifies the type of securities financing transaction, that is, repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing.

*Datatype:* "SecuritiesFinancingTransactionType2Code" on page 1886

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.

CodeName	Name	Definition
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

#### 29.4.1.4 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

#### 29.4.1.5 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

#### 29.4.1.6 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 1929

#### 29.4.1.7 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 1929

**29.4.1.8 CorporateActionEventIdentification <CorpActnEvtId>***Presence:* [0..1]*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.*Datatype:* "Max35Text" on page 1929**29.4.2 AdditionalParameters <AddtlParams>***Presence:* [0..1]*Definition:* Additional parameters for the transaction.*Impacted by:* C29 "PartialSettlementGuideline"**AdditionalParameters <AddtlParams>** contains the following **AdditionalParameters24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PreConfirmation</b> <PreConf>	[0..1]	CodeSet		816
	<b>PartialSettlement</b> <PrtlSttlm>	[0..1]	CodeSet		817
	<b>PreviousPartialConfirmationIdentification</b> <PrvsPrtlConfId>	[0..1]	Text		817

**Constraints**

- PartialSettlementGuideline**

Partial settlement information only applies to markets where partial settlement is allowed.

The PartialSettlement field should be used as follows:

- with code PAIN in the first message(s) (there may be more than one) confirming the partial settlement of an instruction.
- with code PARC in the very last message sent to confirm the settlement of the remaining part.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**29.4.2.1 PreConfirmation <PreConf>***Presence:* [0..1]*Definition:* Specifies whether there exists a pre-confirmation.*Datatype:* "PreConfirmation1Code" on page 1855

CodeName	Name	Definition
PRCA	PreConfirmCash	Pre-confirmation of the movement of the cash, pending the movement of securities.
PRSE	PreConfirmSecurities	Pre-confirmation of the movement of the securities, pending the movement of cash.

**29.4.2.2 PartialSettlement <PrtlSttlm>***Presence:* [0..1]*Definition:* Specifies partial settlement information.*Datatype:* "PartialSettlement2Code" on page 1837

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

**29.4.2.3 PreviousPartialConfirmationIdentification <PrvsPrtlConflId>***Presence:* [0..1]*Definition:* Identification of the confirmation previously sent to confirm the partial settlement of a transaction.*Datatype:* "Max35Text" on page 1929**29.4.3 TradeDetails <TradDtls>***Presence:* [1..1]*Definition:* Details of the securities financing deal.*Impacted by:* C3 "AdditionalDetailsRule", C15 "CurrencyToBuyOrSellRule", C22 "InvestorCapacityRule", C35 "PlaceOfTradeRule", C45 "TradeDateTimeUTCRule"

**TradeDetails <TradDtls>** contains the following elements (see "[SecuritiesTradeDetails99](#)" on page 1237 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1238
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1239
	TradeDate <TradDt>	[0..1]	±		1239
	SettlementDate <SttlmDt>	[0..1]	±		1239
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		1239
	DealPrice <DealPric>	[0..1]	±		1240
	Reporting <Rptg>	[0..*]	±		1240
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1240
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1241
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1241
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1241
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		1241
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1242

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.

- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
  - the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
  - the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
  - a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
  - a bilateral agreement regarding the use of this field has been established.
- **InvestorCapacityRule**  
If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.
  - **PlaceOfTradeRule**  
If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.
  - **TradeDateTimeUTCRule**  
If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

## 29.4.4 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C18 "DescriptionPresenceRule", C19 "DescriptionUsageRule", C24 "ISINGuideline", C25 "ISINPresenceRule", C28 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrlId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

### Constraints

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

## 29.4.5 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C34 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes91" on page 1154 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1157
	DayCountBasis <DayCntBsis>	[0..1]	±		1157
	RegistrationForm <RegnForm>	[0..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1157
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentFrequency <PmtFrqcy>	[0..1]			1158
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentStatus <PmtSts>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160
	ClassificationType <ClssfctnTp>	[0..1]	±		1160
	OptionStyle <OptnStyle>	[0..1]	±		1161
	OptionType <OptnTp>	[0..1]			1161
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1162
	CouponDate <CpnDt>	[0..1]	Date		1162
	ExpiryDate <XpryDt>	[0..1]	Date		1162
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1162
	MaturityDate <MtrtyDt>	[0..1]	Date		1162
	IssueDate <IssdDt>	[0..1]	Date		1163
	NextCallableDate <NxtClblDt>	[0..1]	Date		1163
	PutableDate <PutblDt>	[0..1]	Date		1163
	DatedDate <DtdDt>	[0..1]	Date		1163
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1163
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1163
	NextFactor <NxtFctr>	[0..1]	Rate		1163
	InterestRate <IntrstRate>	[0..1]	Rate		1164
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1164
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1164
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1164
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1164
{Or	Short <Shrt>	[1..1]	Text		1164
Or}	Long <Lng>	[1..1]	±		1164
	PoolNumber <PoolNb>	[0..1]	±		1165
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1165
	CallableIndicator <ClblInd>	[0..1]	Indicator		1165
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1165
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1166
	ExercisePrice <ExrcPric>	[0..1]	±		1166
	SubscriptionPrice <SbcptPric>	[0..1]	±		1166
	ConversionPrice <ConvsvPric>	[0..1]	±		1166
	StrikePrice <StrkPric>	[0..1]	±		1167
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1167
	ContractSize <CtrctSz>	[0..1]	±		1167
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1167
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1169

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

## 29.4.6 QuantityAndAccountDetails <QtyAndAcctDtls>

*Presence:* [1..1]

*Definition:* Details related to the account and quantity involved in the transaction.

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following **QuantityAndAccount80** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettledQuantity</b> <SttldQty>	[1..1]	±		824
	<b>PreviouslySettledQuantity</b> <PrevsllySttldQty>	[0..1]	±		824
	<b>RemainingToBeSettledQuantity</b> <RmngToBeSttldQty>	[0..1]	±		825
	<b>PreviouslySettledAmount</b> <PrevsllySttldAmt>	[0..1]	±		825
	<b>RemainingToBeSettledAmount</b> <RmngToBeSttldAmt>	[0..1]	±		825
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		825
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		826
	<b>CashAccount</b> <CshAcct>	[0..1]	±		826
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C38	826

### 29.4.6.1 SettledQuantity <SttldQty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument effectively settled.

**SettledQuantity <SttldQty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

### 29.4.6.2 PreviouslySettledQuantity <PrevsllySttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument previously settled.

**PreviouslySettledQuantity <PrevsllySttldQty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtdsdVal>	[1..1]	Amount		1190

**29.4.6.3 RemainingToBeSettledQuantity <RmngToBeSttldQty>***Presence:* [0..1]*Definition:* Quantity of financial instrument remaining to be settled.**RemainingToBeSettledQuantity <RmngToBeSttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

**29.4.6.4 PreviouslySettledAmount <PrevsllySttldAmt>***Presence:* [0..1]*Definition:* Amount of money previously settled.**PreviouslySettledAmount <PrevsllySttldAmt>** contains the following elements (see "AmountAndDirection5" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1094
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1094

**29.4.6.5 RemainingToBeSettledAmount <RmngToBeSttldAmt>***Presence:* [0..1]*Definition:* Amount of money remaining to be settled.**RemainingToBeSettledAmount <RmngToBeSttldAmt>** contains the following elements (see "AmountAndDirection5" on page 1094 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1094
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1094

**29.4.6.6 AccountOwner <AcctOwnr>***Presence:* [0..1]*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

#### 29.4.6.7 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

#### 29.4.6.8 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

#### 29.4.6.9 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* C38 "[SafekeepingPlaceFormatOrLEIRule](#)"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or        /LEI Must be present

## 29.4.7        **SecuritiesFinancingDetails <SctiesFincgDtls>**

*Presence:* [0..1]

*Definition:* Details of the closing of the securities financing transaction.

**SecuritiesFinancingDetails <SctiesFincgDtls>** contains the following  
**SecuritiesFinancingTransactionDetails43** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		829
	<b>ClosingLegIdentification</b> <ClsgLegId>	[0..1]	Text		829
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		829
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		829
	<b>EarliestCallBackDate</b> <EarlstCallBckDt>	[0..1]	±		829
	<b>CommissionCalculationDate</b> <ComssnClctnDt>	[0..1]	±		830
	<b>RateType</b> <RateTp>	[0..1]	±		830
	<b>Revaluation</b> <Rvaltn>	[0..1]	±		830
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		830
	<b>InterestComputationMethod</b> <IntrstCmptnMtd>	[0..1]	±		831
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		831
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		831
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		831
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C43	832
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C43	832
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C43	832
	<b>ChargesRate</b> <ChrgsRate>	[0..1]	±	C43	833
	<b>PricingRate</b> <PricgRate>	[0..1]	±		833
	<b>Spread</b> <Sprd>	[0..1]	±	C43	833
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		834
	<b>TotalNumberOfCollateralInstructions</b> <TtlNbOfCollInstrs>	[0..1]	Text		834
	<b>DealAmount</b> <DealAmt>	[0..1]	±		834
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		834
	<b>ForfeitAmount</b> <FrftAmt>	[0..1]	±		835
	<b>PremiumAmount</b> <PrmAmt>	[0..1]	±		835
	<b>TerminationAmountPerPieceOfCollateral</b> <TermntnAmtPerPcOfColl>	[0..1]	±		835
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		835
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		836

**29.4.7.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>***Presence:* [0..1]*Definition:* Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).*Datatype:* "Max52Text" on page 1929**29.4.7.2 ClosingLegIdentification <ClsLegId>***Presence:* [0..1]*Definition:* Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).*Datatype:* "Max35Text" on page 1929**29.4.7.3 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Closing date/time or maturity date/time of the transaction.**TerminationDate <TermntnDt>** contains one of the following elements (see "TerminationDate6Choice" on page 1126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1126
Or}	Code <Cd>	[1..1]			1126
{Or	Code <Cd>	[1..1]	CodeSet		1127
Or}	Proprietary <Prtry>	[1..1]	±		1127

**29.4.7.4 RateChangeDate <RateChngDt>***Presence:* [0..1]*Definition:* Date/Time at which rate change has taken place.**RateChangeDate <RateChngDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**29.4.7.5 EarliestCallbackDate <EarlstCallBckDt>***Presence:* [0..1]*Definition:* Earliest date/time at which the call back can take place.

**EarliestCallbackDate <EarlstCallBckDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 29.4.7.6 CommissionCalculationDate <ComssnClctnDt>

*Presence:* [0..1]

*Definition:* Date/time at which the commission is calculated.

**CommissionCalculationDate <ComssnClctnDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 29.4.7.7 RateType <RateTp>

*Presence:* [0..1]

*Definition:* Specifies whether the rate is fixed or variable.

**RateType <RateTp>** contains one of the following elements (see "RateType35Choice" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1496
Or}	Proprietary <Prtry>	[1..1]	±		1496

#### 29.4.7.8 Revaluation <Rvaltn>

*Presence:* [0..1]

*Definition:* Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

**Revaluation <Rvaltn>** contains one of the following elements (see "RevaluationIndicator3Choice" on page 1350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1350
Or}	Proprietary <Prtry>	[1..1]	±		1350

#### 29.4.7.9 LegalFramework <LglFrmwk>

*Presence:* [0..1]

*Definition:* Legal framework of the transaction.

**LegalFramework <LglFrmwk>** contains one of the following elements (see "[LegalFramework3Choice](#)" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1378
Or}	Proprietary <Prtry>	[1..1]	±		1379

#### 29.4.7.10 InterestComputationMethod <IntrstCmptnMtd>

*Presence:* [0..1]

*Definition:* Identifies the computation method of accrued interest of the related financial instrument.

**InterestComputationMethod <IntrstCmptnMtd>** contains one of the following elements (see "[InterestComputationMethodFormat4Choice](#)" on page 1383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1383
Or}	Proprietary <Prtry>	[1..1]	±		1386

#### 29.4.7.11 MaturityDateModification <MtrtyDtMod>

*Presence:* [0..1]

*Definition:* Indicates whether the maturity date of the securities financing transaction may be modified.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

#### 29.4.7.12 InterestPayment <IntrstPmt>

*Presence:* [0..1]

*Definition:* Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

#### 29.4.7.13 VariableRateSupport <VarblRateSpprt>

*Presence:* [0..1]

*Definition:* Index or support rate used together with the spread to calculate the repurchase rate.

**VariableRateSupport <VarblRateSpprt>** contains the following elements (see "RateName1" on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1496
	RateName <RateNm>	[1..1]	Text		1497

#### 29.4.7.14 RepurchaseRate <RpRate>

*Presence:* [0..1]

*Definition:* Rate to be used to recalculate the repurchase amount.

*Impacted by:* C43 "SignRule"

**RepurchaseRate <RpRate>** contains the following elements (see "Rate2" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

##### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 29.4.7.15 StockLoanMargin <StockLnMrgn>

*Presence:* [0..1]

*Definition:* Percentage mark-up on a loan consideration used to reflect the lender's risk.

*Impacted by:* C43 "SignRule"

**StockLoanMargin <StockLnMrgn>** contains the following elements (see "Rate2" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

##### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 29.4.7.16 SecuritiesHaircut <SctiesHrcut>

*Presence:* [0..1]

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

*Impacted by:* C43 "SignRule"

**SecuritiesHaircut <SctiesHrcut>** contains the following elements (see "Rate2" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 29.4.7.17 ChargesRate <ChrgsRate>

*Presence:* [0..1]

*Definition:* Interest rate paid in the context of a securities financing transaction.

*Impacted by:* C43 "SignRule"

**ChargesRate <ChrgsRate>** contains the following elements (see "Rate2" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 29.4.7.18 PricingRate <PricgRate>

*Presence:* [0..1]

*Definition:* Interest rate to be paid on the transaction amount, as agreed between the counterparties.

**PricingRate <PricgRate>** contains one of the following elements (see "RateOrName1Choice" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C43	1388
Or}	RateName <RateNm>	[1..1]	±		1388

### 29.4.7.19 Spread <Sprd>

*Presence:* [0..1]

*Definition:* Repurchase spread expressed as a rate; margin over or under an index that determines the repurchase rate.

*Impacted by:* C43 "SignRule"

**Spread <Sprd>** contains the following elements (see ["Rate2"](#) on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 29.4.7.20 TransactionCallDelay <TxCallDely>

*Presence:* [0..1]

*Definition:* Minimum number of days' notice a counterparty needs for terminating the transaction.

*Datatype:* ["Exact3NumericText"](#) on page 1927

#### 29.4.7.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

*Presence:* [0..1]

*Definition:* Total number of collateral instructions involved in the transaction.

*Datatype:* ["Exact3NumericText"](#) on page 1927

#### 29.4.7.22 DealAmount <DealAmt>

*Presence:* [0..1]

*Definition:* Principal amount of a trade (for second leg).

**DealAmount <DealAmt>** contains the following elements (see ["AmountAndDirection21"](#) on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

#### 29.4.7.23 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see ["AmountAndDirection21"](#) on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

**29.4.7.24 ForfeitAmount <FrftAmt>***Presence:* [0..1]*Definition:* Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.**ForfeitAmount <FrftAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

**29.4.7.25 PremiumAmount <PrmAmt>***Presence:* [0..1]*Definition:* Difference between the amount of money of the first leg and the amount of the second leg of the transaction.**PremiumAmount <PrmAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

**29.4.7.26 TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>***Presence:* [0..1]*Definition:* Amount of money to be settled per piece of collateral to terminate the transaction.**TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>** contains the following elements (see "[AmountAndDirection21](#)" on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

**29.4.7.27 TerminationTransactionAmount <TermntnTxAmt>***Presence:* [0..1]*Definition:* Total amount of money to be settled to terminate the transaction.

**TerminationTransactionAmount <TermtnTxAmt>** contains the following elements (see "AmountAndDirection21" on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

#### 29.4.7.28 SecondLegNarrative <ScndLegNrrtv>

*Presence:* [0..1]

*Definition:* Provides additional information about the second leg in narrative form.

*Datatype:* "Max140Text" on page 1928

### 29.4.8 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

*Presence:* [0..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

*Impacted by:* C47 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following elements (see "StandingSettlementInstruction16" on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1571
	Counterparty <CtrPty>	[1..1]	±		1571
	Vendor <Vndr>	[0..1]	±		1571
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1571
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1573

#### Constraints

- VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True  
/Vendor Must be present

## 29.4.9 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* C11 "CashClearingSystemRule", C42 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following **SettlementDetails147** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Priority</b> <Prty>	[0..1]	±		838
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		838
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		838
	<b>StampDutyTaxBasis</b> <StrmpDtyTaxBsis>	[0..1]	±		838
	<b>SecuritiesRTGS</b> <ScitiesRTGS>	[0..1]	±		839
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		839
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		839
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		840
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		840
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		840
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		840
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		841
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		841
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		841
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		841
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		842
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		842

### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**29.4.9.1 Priority <Prty>***Presence:* [0..1]*Definition:* Specifies whether the transaction was executed with a high priority.**Priority <Prty>** contains one of the following elements (see "[PriorityNumeric4Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1371
Or}	Proprietary <Prtry>	[1..1]	±		1371

**29.4.9.2 SettlementTransactionCondition <SttlmTxCond>***Presence:* [0..\*]*Definition:* Conditions under which the order/trade was to be settled.**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "[SettlementTransactionCondition18Choice](#)" on page 1784 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1784
Or}	Proprietary <Prtry>	[1..1]	±		1785

**29.4.9.3 SettlingCapacity <SttlgCpcty>***Presence:* [0..1]*Definition:* Role of a party in the settlement of the transaction.**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1364

**29.4.9.4 StampDutyTaxBasis <StmpDtyTaxBsis>***Presence:* [0..1]*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 29.4.9.5 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction was to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1375
Or}	Proprietary <Prtry>	[1..1]	±		1376

#### 29.4.9.6 BeneficialOwnership <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there was change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "BeneficialOwnership4Choice" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1378
Or}	Proprietary <Prtry>	[1..1]	±		1378

#### 29.4.9.7 CashClearingSystem <CshClrSys>

*Presence:* [0..1]

*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.

**CashClearingSystem <CshClrSys>** contains one of the following elements (see "CashSettlementSystem4Choice" on page 1122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1122
Or}	Proprietary <Prtry>	[1..1]	±		1122

**29.4.9.8 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

**29.4.9.9 MarketClientSide <MktClntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction was for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1220
Or}	Proprietary <Prtry>	[1..1]	±		1221

**29.4.9.10 BlockTrade <BlckTrad>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction was a block parent or child.**BlockTrade <BlckTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1370

**29.4.9.11 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1364
Or}	Proprietary <Prtry>	[1..1]	±		1365

**29.4.9.12 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction was to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "SettlementSystemMethod4Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

**29.4.9.13 NettingEligibility <NetgElgblty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction was eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "NettingEligibility4Choice" on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1366
Or}	Proprietary <Prtry>	[1..1]	±		1366

**29.4.9.14 CCPEligibility <CCPElgblty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction was CCP (Central Counterparty) eligible.**CCPEligibility <CCPElgblty>** contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1369
Or}	Proprietary <Prtry>	[1..1]	±		1370

**29.4.9.15 AutomaticBorrowing <AutomtcBrrwg>***Presence:* [0..1]*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing6Choice" on page 1360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1360
Or}	Proprietary <Prtry>	[1..1]	±		1361

#### 29.4.9.16 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement was allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 1905

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

#### 29.4.9.17 EligibleForCollateral <ElgblForColl>

*Presence:* [0..1]

*Definition:* Specifies whether securities were requested to be included in the pool of securities eligible for collateral purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 29.4.10 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C9 "BookTransferGuideline", C17 "DepositoryGuideline", C30 "Party2PresenceRule", C31 "Party3PresenceRule", C32 "Party4PresenceRule", C33 "Party5PresenceRule", C41 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties76" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 29.4.11 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* [C9 "BookTransferGuideline"](#), [C17 "DepositoryGuideline"](#), [C30 "Party2PresenceRule"](#), [C31 "Party3PresenceRule"](#), [C32 "Party4PresenceRule"](#), [C33 "Party5PresenceRule"](#), [C41 "SettlementChainGuideline"](#)

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see ["SettlementParties76"](#) on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 29.4.12 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following elements (see "[CashParties36](#)" on page 1396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1397
	DebtorAgent <DbtrAgt>	[0..1]	±		1397
	Creditor <Cdtr>	[0..1]	±		1398
	CreditorAgent <CdtrAgt>	[0..1]	±		1398
	Intermediary <Intrmy>	[0..1]	±		1399

## 29.4.13 SettledAmount <SttldAmt>

*Presence:* [0..1]

*Definition:* Amount effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

**SettledAmount <SttldAmt>** contains the following elements (see "AmountAndDirection94" on page 1048 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1049
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1049
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1049
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1049
	Amount <Amt>	[1..1]	Amount	C2, C7	1050
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1050
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1050
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1051
	ValueDate <ValDt>	[0..1]	±		1051

## 29.4.14 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts41" on page 1054 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1055
	ChargesFees <ChrgsFees>	[0..1]	±		1056
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1056
	TradeAmount <TradAmt>	[0..1]	±		1056
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1057
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1057
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1057
	LocalTax <LclTax>	[0..1]	±		1058
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1058
	Margin <Mrgn>	[0..1]	±		1058
	Other <Othr>	[0..1]	±		1059
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1059
	ShippingAmount <ShppgAmt>	[0..1]	±		1059
	SpecialConcession <SpclCncssn>	[0..1]	±		1060
	StampDuty <StmpDty>	[0..1]	±		1060
	StockExchangeTax <StockXchgTax>	[0..1]	±		1060
	TransferTax <TrfTax>	[0..1]	±		1061
	TransactionTax <TxTax>	[0..1]	±		1061
	ValueAddedTax <ValAddedTax>	[0..1]	±		1061
	WithholdingTax <WhldgTax>	[0..1]	±		1062
	NetGainLoss <NetGnLoss>	[0..1]	±		1062
	ConsumptionTax <CsmptnTax>	[0..1]	±		1062
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1063
	BookValue <BookVal>	[0..1]	±		1063
	ResearchFee <RsrchFee>	[0..1]	±		1063

## 29.4.15 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C23 "InvestorCountryCodeRule", C36 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following elements (see "[OtherParties33](#)" on page 1393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1394
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1394
	StockExchange <StockXchg>	[0..1]	±		1395
	TradeRegulator <TradRgltr>	[0..1]	±		1395
	TripartyAgent <TrptyAgt>	[0..1]	±		1396
	Broker <Brkr>	[0..1]	±		1396

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

## 29.4.16 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C44 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### 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.

# 30 **sese.036.001.07**

## **SecuritiesFinancingModificationInstructionV07**

### 30.1 **MessageDefinition Functionality**

#### Scope

An account owner sends a SecuritiesFinancingModificationInstruction to a securities financing transaction account servicer to notify the securities financing transaction account servicer of an update in the details of a repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing transaction that does not impact the original transaction securities quantity.

Such a change may be:

- the providing of closing details not available at the time of the sending of the Securities Financing Instruction, for example, termination date for an open repo,
- the providing of a new rate, for example, a repo rate,
- the rollover of a position extending the closing or maturity date.

The account owner/servicer relationship may be:

- a global custodian which has an account with a local custodian, or
- an investment management institution which manage a fund account opened at a custodian, or
- a broker which has an account with a custodian, or
- a central securities depository participant which has an account with a central securities depository, or
- a central securities depository which has an account with a custodian, another central securities depository or another settlement market infrastructure, or
- a central counterparty or a stock exchange or a trade matching utility which need to instruct the settlement of securities financing transactions to a central securities depository or another settlement market infrastructure.

#### Usage

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesFinancingModificationInstructionV07 MessageDefinition is composed of 10 MessageBuildingBlocks:

A. TransactionTypeAndModificationAdditionalParameters

Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing), modification information and other parameters.

B. TradeDetails

Details of the securities financing deal.

C. FinancialInstrumentIdentification

Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

D. QuantityAndAccountDetails

Details related to the account and quantity involved in the transaction.

E. SecuritiesFinancingAdditionalDetails

Details of the closing of the securities financing transaction.

F. SettlementParameters

Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

G. DeliveringSettlementParties

Identifies the chain of delivering settlement parties.

H. ReceivingSettlementParties

Identifies the chain of receiving settlement parties.

I. OpeningSettlementAmount

Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

J. SupplementaryData

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

## 30.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesFincgModInstr>	[1..1]		C25	
	<b>TransactionTypeAndModificationAdditionalParameters</b> <TxTpAndModAddtlParams>	[1..1]			857
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxld>	[1..1]	Text		858
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxld>	[0..1]	Text		858
	<b>SecuritiesFinancingTransactionType</b> <SctiesFincgTxTp>	[1..1]	CodeSet		858
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		859
	<b>ModificationType</b> <ModTp>	[0..1]	±		859
	<b>CommonIdentification</b> <Cmonld>	[0..1]	Text		859
	<b>PoolIdentification</b> <Poolld>	[0..1]	Text		859
	<b>TradeDetails</b> <TradDtls>	[1..1]	±	C3, C30	859
	<b>FinancialInstrumentIdentification</b> <FinInstrmld>	[1..1]	±	C12, C13, C16, C17, C19	860
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[1..1]			861
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		861
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		862
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		862
	<b>CashAccount</b> <CshAcct>	[0..1]	±		862
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	863
	<b>SecuritiesFinancingAdditionalDetails</b> <SctiesFincgAddtlDtls>	[1..1]			863
	<b>SecuritiesFinancingTradeldentification</b> <SctiesFincgTradld>	[0..1]	Text		865
	<b>ClosingLegldentification</b> <ClsgLegld>	[0..1]	Text		865
	<b>TerminationDate</b> <TermtnDt>	[0..1]	±		865
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		865
	<b>EarliestCallBackDate</b> <EarlstCallBckDt>	[0..1]	±		865
	<b>CommissionCalculationDate</b> <ComssnClctnDt>	[0..1]	±		866
	<b>RateType</b> <RateTp>	[0..1]	±		866
	<b>Revaluation</b> <Rvaltn>	[0..1]	±		866
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		866

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InterestComputationMethod</b> <IntrstCmptnMtd>	[0..1]	±		867
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		867
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		867
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		867
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C28	868
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C28	868
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C28	868
	<b>ChargesRate</b> <ChrgsRate>	[0..1]	±	C28	869
	<b>PricingRate</b> <PrigRate>	[0..1]	±		869
	<b>Spread</b> <Sprd>	[0..1]	±	C28	869
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		870
	<b>TotalNumberOfCollateralInstructions</b> <TtlNbOfCollInstrs>	[0..1]	Text		870
	<b>LocalBrokerCommission</b> <LclBrkrComssn>	[0..1]	±		870
	<b>DealAmount</b> <DealAmt>	[0..1]	±		870
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		871
	<b>ForfeitAmount</b> <FrftAmt>	[0..1]	±		871
	<b>PremiumAmount</b> <PrmAmt>	[0..1]	±		871
	<b>TerminationAmountPerPieceOfCollateral</b> <TermntnAmtPerPcOfColl>	[0..1]	±		871
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		872
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		872
	<b>SettlementParameters</b> <SttlmParams>	[0..1]		C7, C14, C27	872
	<b>HoldIndicator</b> <HldInd>	[0..1]	Indicator		874
	<b>Priority</b> <Prty>	[0..1]	±		874
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		874
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		874
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		874
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		875
	<b>BeneficialOwnership</b> <BnfcOwnrsh>	[0..1]	±		875
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		875
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		876
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		876

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		876
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		876
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		877
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		877
	<b>NettingEligibility</b> <NetgElgblty>	[0..1]	±		877
	<b>CCPEligibility</b> <CCPElgblty>	[0..1]	±		877
	<b>Tracking</b> <Trckg>	[0..1]	±		878
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		878
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		878
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		879
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C6, C11, C20, C21, C22, C23, C26	879
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C6, C11, C20, C21, C22, C23, C26	880
	<b>OpeningSettlementAmount</b> <OpngSttlmAmt>	[0..1]	±		882
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C29	883

## 30.3 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 AdditionalDetailsRule

Unless bilaterally agreed between the sender and receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C4 AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**C5 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.

**C6 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C7 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

**C8 Country**

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

**C9 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C10 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C11 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C12 DescriptionPresenceRule**

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

**C13 DescriptionUsageRule**

Description must be used alone as the last resort.

**C14 FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent.

**C15 IBAN**

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

**C16 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C17 ISINPresenceRule**

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

**C18 NumberRule**

If Number is negative, then Sign must be present.

**C19 OtherIdentificationPresenceRule**

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

**C20 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C21 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C22 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C23 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C24 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C25 SettlementAmountRule**

If the Transaction is against payment, then OpeningSettlementAmount must be present.

On Condition

/TransactionTypeAndModificationAdditionalParameters/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/OpeningSettlementAmount Must be present

*This constraint is defined at the MessageDefinition level.*

**C26 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C27 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C28 SignRule**

When Sign is present, rate must not be zero.

**C29 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.

**C30 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

## 30.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 30.4.1 TransactionTypeAndModificationAdditionalParameters <TxTpAndModAddtlParams>

*Presence:* [1..1]

*Definition:* Securities financing transaction identification information, type (repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing), modification information and other parameters.

**TransactionTypeAndModificationAdditionalParameters <TxTpAndModAddtlParams>** contains the following **TransactionTypeAndAdditionalParameters17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		858
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		858
	<b>SecuritiesFinancingTransactionType</b> <SctiesFincgTxTp>	[1..1]	CodeSet		858
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		859
	<b>ModificationType</b> <ModTp>	[0..1]	±		859
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		859
	<b>PoolIdentification</b> <PoolId>	[0..1]	Text		859

#### 30.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction (unique per piece of collateral) as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

#### 30.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction (unique per piece of collateral) as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

#### 30.4.1.3 SecuritiesFinancingTransactionType <SctiesFincgTxTp>

*Presence:* [1..1]

*Definition:* Specifies the type of securities financing transaction, that is, repurchase agreement, reverse repurchase agreement, securities lending or securities borrowing.

*Datatype:* "SecuritiesFinancingTransactionType2Code" on page 1886

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

### 30.4.1.4 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

### 30.4.1.5 ModificationType <ModTp>

*Presence:* [0..1]

*Definition:* Identifies the type of securities financing modification requested.

**ModificationType <ModTp>** contains one of the following elements (see "RepurchaseType21Choice" on page 1349 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1349

### 30.4.1.6 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 1929

### 30.4.1.7 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 1929

## 30.4.2 TradeDetails <TradDtls>

*Presence:* [1..1]

*Definition:* Details of the securities financing deal.

*Impacted by:* C3 "AdditionalDetailsRule", C30 "TradeDateTimeUTCRule"

**TradeDetails <TradDtIs>** contains the following elements (see "[SecuritiesTradeDetails100](#)" on page 1235 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[0..1]	±		1236
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		1236
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1236
	InstructionProcessingAdditionalDetails <InstrPrgAddtlDtIs>	[0..1]	Text		1236

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

### 30.4.3 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* [C12 "DescriptionPresenceRule"](#), [C13 "DescriptionUsageRule"](#), [C16 "ISINGuideline"](#), [C17 "ISINPresenceRule"](#), [C19 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "[SecurityIdentification19](#)" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

#### Constraints

- **DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present  
Or /OtherIdentification[\*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

On Condition  
/ISIN is absent  
Following Must be True  
/OtherIdentification[\*] Must be present  
Or /Description Must be present

- **OtherIdentificationPresenceRule**

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

On Condition  
/OtherIdentification[\*] is absent  
Following Must be True  
/ISIN Must be present  
Or /Description Must be present

## 30.4.4 QuantityAndAccountDetails <QtyAndAcctDtls>

*Presence:* [1..1]

*Definition:* Details related to the account and quantity involved in the transaction.

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following **QuantityAndAccount78** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		861
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		862
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		862
	<b>CashAccount</b> <CshAcct>	[0..1]	±		862
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±	C24	863

### 30.4.4.1 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

#### 30.4.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

#### 30.4.4.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

#### 30.4.4.4 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "CashAccountIdentification5Choice" on page 1044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

### 30.4.4.5 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* C24 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

    /SafekeepingPlaceFormat Must be present

Or      /LEI Must be present

### 30.4.5 SecuritiesFinancingAdditionalDetails <SctiesFincgAddtlDtls>

*Presence:* [1..1]

*Definition:* Details of the closing of the securities financing transaction.

**SecuritiesFinancingAdditionalDetails** <SctiesFincgAddtlDtls> contains the following  
**SecuritiesFinancingTransactionDetails** 42 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesFinancingTradeIdentification</b> <SctiesFincgTradId>	[0..1]	Text		865
	<b>ClosingLegIdentification</b> <ClsLegId>	[0..1]	Text		865
	<b>TerminationDate</b> <TermntnDt>	[0..1]	±		865
	<b>RateChangeDate</b> <RateChngDt>	[0..1]	±		865
	<b>EarliestCallBackDate</b> <EarlstCallBckDt>	[0..1]	±		865
	<b>CommissionCalculationDate</b> <ComssnClctnDt>	[0..1]	±		866
	<b>RateType</b> <RateTp>	[0..1]	±		866
	<b>Revaluation</b> <Rvaltn>	[0..1]	±		866
	<b>LegalFramework</b> <LglFrmwk>	[0..1]	±		866
	<b>InterestComputationMethod</b> <IntrstCmptnMtd>	[0..1]	±		867
	<b>MaturityDateModification</b> <MtrtyDtMod>	[0..1]	Indicator		867
	<b>InterestPayment</b> <IntrstPmt>	[0..1]	Indicator		867
	<b>VariableRateSupport</b> <VarblRateSpprt>	[0..1]	±		867
	<b>RepurchaseRate</b> <RpRate>	[0..1]	±	C28	868
	<b>StockLoanMargin</b> <StockLnMrgn>	[0..1]	±	C28	868
	<b>SecuritiesHaircut</b> <SctiesHrcut>	[0..1]	±	C28	868
	<b>ChargesRate</b> <ChrgsRate>	[0..1]	±	C28	869
	<b>PricingRate</b> <PricgRate>	[0..1]	±		869
	<b>Spread</b> <Sprd>	[0..1]	±	C28	869
	<b>TransactionCallDelay</b> <TxCallDely>	[0..1]	Text		870
	<b>TotalNumberOfCollateralInstructions</b> <TtlNbOfCollInstrs>	[0..1]	Text		870
	<b>LocalBrokerCommission</b> <LclBrkrComssn>	[0..1]	±		870
	<b>DealAmount</b> <DealAmt>	[0..1]	±		870
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		871
	<b>ForfeitAmount</b> <FrftAmt>	[0..1]	±		871
	<b>PremiumAmount</b> <PrmAmt>	[0..1]	±		871
	<b>TerminationAmountPerPieceOfCollateral</b> <TermntnAmtPerPcOfColl>	[0..1]	±		871
	<b>TerminationTransactionAmount</b> <TermntnTxAmt>	[0..1]	±		872
	<b>SecondLegNarrative</b> <ScndLegNrrtv>	[0..1]	Text		872

**30.4.5.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>***Presence:* [0..1]*Definition:* Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).*Datatype:* "Max52Text" on page 1929**30.4.5.2 ClosingLegIdentification <ClsgLegId>***Presence:* [0..1]*Definition:* Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).*Datatype:* "Max35Text" on page 1929**30.4.5.3 TerminationDate <TermntnDt>***Presence:* [0..1]*Definition:* Closing date/time or maturity date/time of the transaction.**TerminationDate <TermntnDt>** contains one of the following elements (see "TerminationDate6Choice" on page 1126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1126
Or}	Code <Cd>	[1..1]			1126
{Or	Code <Cd>	[1..1]	CodeSet		1127
Or}	Proprietary <Prtry>	[1..1]	±		1127

**30.4.5.4 RateChangeDate <RateChngDt>***Presence:* [0..1]*Definition:* Date/Time at which rate change has taken place.**RateChangeDate <RateChngDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**30.4.5.5 EarliestCallbackDate <EarlstCallBckDt>***Presence:* [0..1]*Definition:* Earliest date/time at which the call back can take place.

**EarliestCallbackDate <EarlstCallBckDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 30.4.5.6 CommissionCalculationDate <ComssnClctnDt>

*Presence:* [0..1]

*Definition:* Date/time at which the commission is calculated.

**CommissionCalculationDate <ComssnClctnDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 30.4.5.7 RateType <RateTp>

*Presence:* [0..1]

*Definition:* Specifies whether the rate is fixed or variable.

**RateType <RateTp>** contains one of the following elements (see "RateType35Choice" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1496
Or}	Proprietary <Prtry>	[1..1]	±		1496

#### 30.4.5.8 Revaluation <Rvaltn>

*Presence:* [0..1]

*Definition:* Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

**Revaluation <Rvaltn>** contains one of the following elements (see "RevaluationIndicator3Choice" on page 1350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1350
Or}	Proprietary <Prtry>	[1..1]	±		1350

#### 30.4.5.9 LegalFramework <LglFrmwk>

*Presence:* [0..1]

*Definition:* Legal framework of the transaction.

**LegalFramework <LglFrmwk>** contains one of the following elements (see "[LegalFramework3Choice](#)" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1378
Or}	Proprietary <Prtry>	[1..1]	±		1379

#### 30.4.5.10 InterestComputationMethod <IntrstCmptnMtd>

*Presence:* [0..1]

*Definition:* Identifies the computation method of accrued interest of the related financial instrument.

**InterestComputationMethod <IntrstCmptnMtd>** contains one of the following elements (see "[InterestComputationMethodFormat4Choice](#)" on page 1383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1383
Or}	Proprietary <Prtry>	[1..1]	±		1386

#### 30.4.5.11 MaturityDateModification <MtrtyDtMod>

*Presence:* [0..1]

*Definition:* Indicates whether the maturity date of the securities financing transaction may be modified.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

#### 30.4.5.12 InterestPayment <IntrstPmt>

*Presence:* [0..1]

*Definition:* Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

#### 30.4.5.13 VariableRateSupport <VarblRateSpprt>

*Presence:* [0..1]

*Definition:* Index or support rate used together with the spread to calculate the repurchase rate.

**VariableRateSupport <VarblRateSpprt>** contains the following elements (see "RateName1" on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1496
	RateName <RateNm>	[1..1]	Text		1497

#### 30.4.5.14 RepurchaseRate <RpRate>

*Presence:* [0..1]

*Definition:* Rate to be used to recalculate the repurchase amount.

*Impacted by:* C28 "SignRule"

**RepurchaseRate <RpRate>** contains the following elements (see "Rate2" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

##### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 30.4.5.15 StockLoanMargin <StockLnMrgn>

*Presence:* [0..1]

*Definition:* Percentage mark-up on a loan consideration used to reflect the lender's risk.

*Impacted by:* C28 "SignRule"

**StockLoanMargin <StockLnMrgn>** contains the following elements (see "Rate2" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

##### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 30.4.5.16 SecuritiesHaircut <SctiesHrcut>

*Presence:* [0..1]

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

*Impacted by:* C28 "SignRule"

**SecuritiesHaircut <SctiesHrcut>** contains the following elements (see "Rate2" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 30.4.5.17 ChargesRate <ChrgsRate>

*Presence:* [0..1]

*Definition:* Interest rate paid in the context of a securities financing transaction.

*Impacted by:* C28 "SignRule"

**ChargesRate <ChrgsRate>** contains the following elements (see "Rate2" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 30.4.5.18 PricingRate <PricgRate>

*Presence:* [0..1]

*Definition:* Interest rate to be paid on the transaction amount, as agreed between the counterparties.

**PricingRate <PricgRate>** contains one of the following elements (see "RateOrName1Choice" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C43	1388
Or}	RateName <RateNm>	[1..1]	±		1388

### 30.4.5.19 Spread <Sprd>

*Presence:* [0..1]

*Definition:* Repurchase spread expressed as a rate; margin over or under an index that determines the repurchase rate.

*Impacted by:* C28 "SignRule"

**Spread <Sprd>** contains the following elements (see ["Rate2"](#) on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 30.4.5.20 TransactionCallDelay <TxCallDely>

*Presence:* [0..1]

*Definition:* Minimum number of days' notice a counterparty needs for terminating the transaction.

*Datatype:* ["Exact3NumericText"](#) on page 1927

#### 30.4.5.21 TotalNumberOfCollateralInstructions <TtINbOfCollInstrs>

*Presence:* [0..1]

*Definition:* Total number of collateral instructions involved in the transaction.

*Datatype:* ["Exact3NumericText"](#) on page 1927

#### 30.4.5.22 LocalBrokerCommission <LclBrkrComssn>

*Presence:* [0..1]

*Definition:* Amount of commission paid to a local broker.

**LocalBrokerCommission <LclBrkrComssn>** contains the following elements (see ["AmountAndDirection21"](#) on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

#### 30.4.5.23 DealAmount <DealAmt>

*Presence:* [0..1]

*Definition:* Principal amount of a trade (for second leg).

**DealAmount <DealAmt>** contains the following elements (see ["AmountAndDirection21"](#) on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

**30.4.5.24 AccruedInterestAmount <AcrdIntrstAmt>***Presence:* [0..1]*Definition:* Interest amount that has accrued in between coupon payment periods.**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

**30.4.5.25 ForfeitAmount <FrftAmt>***Presence:* [0..1]*Definition:* Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.**ForfeitAmount <FrftAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

**30.4.5.26 PremiumAmount <PrmAmt>***Presence:* [0..1]*Definition:* Difference between the amount of money of the first leg and the amount of the second leg of the transaction.**PremiumAmount <PrmAmt>** contains the following elements (see "[AmountAndDirection21](#)" on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

**30.4.5.27 TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>***Presence:* [0..1]*Definition:* Amount of money to be settled per piece of collateral to terminate the transaction.

**TerminationAmountPerPieceOfCollateral <TermntnAmtPerPcOfColl>** contains the following elements (see "AmountAndDirection21" on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

### 30.4.5.28 TerminationTransactionAmount <TermntnTxAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be settled to terminate the transaction.

**TerminationTransactionAmount <TermntnTxAmt>** contains the following elements (see "AmountAndDirection21" on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

### 30.4.5.29 SecondLegNarrative <ScndLegNrrtv>

*Presence:* [0..1]

*Definition:* Provides additional information about the second leg in narrative form.

*Datatype:* "Max140Text" on page 1928

## 30.4.6 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* C7 "CashClearingSystemRule", C14 "FXStandingInstructionPresenceRule", C27 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following **SettlementDetails148** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>HoldIndicator</b> <HldInd>	[0..1]	Indicator		874
	<b>Priority</b> <Prty>	[0..1]	±		874
	<b>SettlementTransactionCondition</b> <SttlmTxCond>	[0..*]	±		874
	<b>SettlingCapacity</b> <SttlgCpcty>	[0..1]	±		874
	<b>StampDutyTaxBasis</b> <StmpDtyTaxBsis>	[0..1]	±		874
	<b>SecuritiesRTGS</b> <SctiesRTGS>	[0..1]	±		875
	<b>BeneficialOwnership</b> <BnfclOwnrsh>	[0..1]	±		875
	<b>CashClearingSystem</b> <CshClrSys>	[0..1]	±		875
	<b>TaxCapacity</b> <TaxCpcty>	[0..1]	±		876
	<b>MarketClientSide</b> <MktClntSd>	[0..1]	±		876
	<b>FXStandingInstruction</b> <FxStgInstr>	[0..1]	±		876
	<b>BlockTrade</b> <BlckTrad>	[0..1]	±		876
	<b>LegalRestrictions</b> <LglRstrctns>	[0..1]	±		877
	<b>SettlementSystemMethod</b> <SttlmSysMtd>	[0..1]	±		877
	<b>NettingEligibility</b> <NetgElgbly>	[0..1]	±		877
	<b>CCPEligibility</b> <CCPElgbly>	[0..1]	±		877
	<b>Tracking</b> <Trckg>	[0..1]	±		878
	<b>AutomaticBorrowing</b> <AutomtcBrrwg>	[0..1]	±		878
	<b>PartialSettlementIndicator</b> <PrtlSttlmInd>	[0..1]	CodeSet		878
	<b>EligibleForCollateral</b> <ElgblForColl>	[0..1]	Indicator		879

#### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must be absent.

On Condition

/HoldIndicator is present

And /HoldIndicator is equal to value 'true'

Following Must be True

/FXStandingInstruction Must be absent

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**30.4.6.1 HoldIndicator <HldInd>***Presence:* [0..1]*Definition:* Specifies whether the transaction is on hold/blocked/frozen.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

**30.4.6.2 Priority <Prty>***Presence:* [0..1]*Definition:* Specifies whether the transaction is to be executed with a high priority.**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1371
Or}	Proprietary <Prtry>	[1..1]	±		1371

**30.4.6.3 SettlementTransactionCondition <SttlmTxCond>***Presence:* [0..\*]*Definition:* Conditions under which the order/trade is to be settled.**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "SettlementTransactionCondition18Choice" on page 1784 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1784
Or}	Proprietary <Prtry>	[1..1]	±		1785

**30.4.6.4 SettlingCapacity <SttlgCpcty>***Presence:* [0..1]*Definition:* Role of a party in the settlement of the transaction.**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "SettlingCapacity7Choice" on page 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1364

**30.4.6.5 StampDutyTaxBasis <StmpDtyTaxBsis>***Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 30.4.6.6 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1375
Or}	Proprietary <Prtry>	[1..1]	±		1376

### 30.4.6.7 BeneficialOwnership <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "BeneficialOwnership4Choice" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1378
Or}	Proprietary <Prtry>	[1..1]	±		1378

### 30.4.6.8 CashClearingSystem <CshClrSys>

*Presence:* [0..1]

*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.

**CashClearingSystem <CshClrSys>** contains one of the following elements (see "CashSettlementSystem4Choice" on page 1122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1122
Or}	Proprietary <Prtry>	[1..1]	±		1122

**30.4.6.9 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

**30.4.6.10 MarketClientSide <MktClntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1220
Or}	Proprietary <Prtry>	[1..1]	±		1221

**30.4.6.11 FXStandingInstruction <FxStgInstr>***Presence:* [0..1]*Definition:* Specifies whether the foreign exchange standing instruction in place should apply.**FXStandingInstruction <FxStgInstr>** contains one of the following elements (see "[FXStandingInstruction4Choice](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1367
Or}	Proprietary <Prtry>	[1..1]	±		1367

**30.4.6.12 BlockTrade <BlckTrad>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is a block parent or child.**BlockTrade <BlckTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1370

**30.4.6.13 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1364
Or}	Proprietary <Prtry>	[1..1]	±		1365

**30.4.6.14 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

**30.4.6.15 NettingEligibility <NetgElgbty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgbty>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1366
Or}	Proprietary <Prtry>	[1..1]	±		1366

**30.4.6.16 CCPEligibility <CCPElgbty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

**CCPEligibility <CCPElgbly>** contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1369
Or}	Proprietary <Prtry>	[1..1]	±		1370

### 30.4.6.17 Tracking <Trckg>

*Presence:* [0..1]

*Definition:* Specifies whether the loan and/or collateral is tracked.

**Tracking <Trckg>** contains one of the following elements (see "Tracking4Choice" on page 1361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1361
Or}	Proprietary <Prtry>	[1..1]	±		1361

### 30.4.6.18 AutomaticBorrowing <AutomtcBrrwg>

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing6Choice" on page 1360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1360
Or}	Proprietary <Prtry>	[1..1]	±		1361

### 30.4.6.19 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 1905

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

**30.4.6.20 EligibleForCollateral <ElgblForColl>**

*Presence:* [0..1]

*Definition:* Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

**30.4.7 DeliveringSettlementParties <DlvrgSttlmPties>**

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C6 "BookTransferGuideline", C11 "DepositoryGuideline", C20 "Party2PresenceRule", C21 "Party3PresenceRule", C22 "Party4PresenceRule", C23 "Party5PresenceRule", C26 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties77" on page 1411 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1413
	Party1 <Pty1>	[0..1]	±		1414
	Party2 <Pty2>	[0..1]	±		1414
	Party3 <Pty3>	[0..1]	±		1414
	Party4 <Pty4>	[0..1]	±		1415
	Party5 <Pty5>	[0..1]	±		1415

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 30.4.8 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C6 "BookTransferGuideline", C11 "DepositoryGuideline", C20 "Party2PresenceRule", C21 "Party3PresenceRule", C22 "Party4PresenceRule", C23 "Party5PresenceRule", C26 "SettlementChainGuideline"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties77" on page 1411 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1413
	Party1 <Pty1>	[0..1]	±		1414
	Party2 <Pty2>	[0..1]	±		1414
	Party3 <Pty3>	[0..1]	±		1414
	Party4 <Pty4>	[0..1]	±		1415
	Party5 <Pty5>	[0..1]	±		1415

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 30.4.9 OpeningSettlementAmount <OpngSttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities at the opening of a securities financing transaction.

**OpeningSettlementAmount <OpngSttlmAmt>** contains the following elements (see "[AmountAndDirection49](#)" on [page 1089](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1089
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1089
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1089
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1090

## 30.4.10 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C29 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

### 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.

# 31 **sese.037.001.06**

## **PortfolioTransferNotificationV06**

### 31.1 **MessageDefinition Functionality**

#### Scope

The PortfolioTransferNotification is sent by an account servicer to another account servicer to exchange transfer settlement details information during a retail or institutional client portfolio transfer.

The account servicer will typically be local agent or global custodian acting on behalf of an investment management institution, a broker/dealer or a retail client.

#### Usage

The exchange of transfer settlement details is the provision, by the delivering account servicer to the receiving account servicer, of the settlement data (such as trade date, settlement date, delivering settlement chain, quantities) of the individual transfers that will take place during a full or partial portfolio transfer. This delivering account servicer message may also include, for validation, the receiving settlement chain as provided by the client. In case the receiving settlement chain is not available to the delivering account servicer, the receiving account servicer may in return provide to the delivering account servicer the receiving settlement chain using the same message.

The message may also be used to:

- re-send a message previously sent,
- provide a third party with a copy of a message for information,
- re-send to a third party a copy of a message for information

using the relevant elements in the Business Application Header.

#### Outline

The PortfolioTransferNotificationV06 MessageDefinition is composed of 5 MessageBuildingBlocks:

##### A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

##### B. StatementGeneralDetails

Provides general information on the notification.

##### C. AccountOwner

Party that legally owns the account.

##### D. SafekeepingAccount

Account to or from which a securities entry is made.

##### E. TransferNotificationDetails

Details of the transfer.

## 31.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <PrtlTrfNtfctn>	[1..1]		C27	
	<b>Pagination</b> <Pgntn>	[1..1]	±		891
	<b>StatementGeneralDetails</b> <StmntGnlDtls>	[1..1]			892
	<b>CounterpartyPortfolioTransferNotificationReference</b> <CtrPtyPrtlTrfNtfctnRef>	[0..1]	Text		892
	<b>ReportNumber</b> <RptNb>	[0..1]	±		892
	<b>StatementIdentification</b> <StmntId>	[0..1]	Text		892
	<b>StatementDateTime</b> <StmntDtTm>	[1..1]	±		893
	<b>UpdateType</b> <UpdTp>	[0..1]	±		893
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		893
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		893
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		894
	<b>TransferNotificationDetails</b> <TrfNtfctnDtls>	[0..*]		C11, C26, C28, C32	894
	<b>NotificationSenderTransactionIdentification</b> <NtfctnSndrTxId>	[0..1]	Text		897
	<b>NotificationReceiverTransactionIdentification</b> <NtfctnRcvrTxId>	[0..1]	Text		897
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		898
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		898
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		898
	<b>Status</b> <Sts>	[0..1]			898
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		899
Or	<b>PendingProcessing</b> <PdgPrg>	[1..1]	±		899
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		899
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		900
	<b>TradeDate</b> <TradDt>	[0..1]	±		900
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		900
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C19	901
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C13, C14, C16,	901

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C17, C20	
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C3, C25	902
	<b>Reporting</b> <Rptg>	[0..*]	±		905
	<b>QuantityDetails</b> <QtyDtls>	[1..1]			905
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		905
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		905
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C18	905
	<b>QuantityBreakdown</b> <QtyBrkdn>	[0..*]	±		906
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C30	906
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]		C7, C12, C21, C22, C23, C24, C29	907
	<b>Depository</b> <Dpstry>	[0..1]	±		909
	<b>Party1</b> <Pty1>	[0..1]	±		909
	<b>Party2</b> <Pty2>	[0..1]	±		910
	<b>Party3</b> <Pty3>	[0..1]	±		910
	<b>Party4</b> <Pty4>	[0..1]	±		910
	<b>Party5</b> <Pty5>	[0..1]	±		911
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]		C7, C12, C21, C22, C23, C24, C29	911
	<b>Depository</b> <Dpstry>	[0..1]	±		913
	<b>Party1</b> <Pty1>	[0..1]	±		914
	<b>Party2</b> <Pty2>	[0..1]	±		914
	<b>Party3</b> <Pty3>	[0..1]	±		914
	<b>Party4</b> <Pty4>	[0..1]	±		915
	<b>Party5</b> <Pty5>	[0..1]	±		915
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		916
	<b>OtherAmounts</b> <OthrAmts>	[0..1]			916
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		917

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ChargesFees</b> <ChrgsFees>	[0..1]	±		917
	<b>CountryNationalFederalTax</b> <CtryNtlFdrlTax>	[0..1]	±		918
	<b>PaymentLevyTax</b> <PmtLevyTax>	[0..1]	±		918
	<b>LocalTax</b> <LclTax>	[0..1]	±		918
	<b>Other</b> <Othr>	[0..1]	±		919
	<b>RegulatoryAmount</b> <RgltryAmt>	[0..1]	±		919
	<b>ShippingAmount</b> <ShppgAmt>	[0..1]	±		919
	<b>StampDuty</b> <StmpDty>	[0..1]	±		920
	<b>StockExchangeTax</b> <StockXchgTax>	[0..1]	±		920
	<b>TransferTax</b> <TrfTax>	[0..1]	±		920
	<b>TransactionTax</b> <TxTax>	[0..1]	±		921
	<b>ValueAddedTax</b> <ValAddedTax>	[0..1]	±		921
	<b>WithholdingTax</b> <WhldgTax>	[0..1]	±		921
	<b>ConsumptionTax</b> <CsmptnTax>	[0..1]	±		922
	<b>AccruedCapitalisationAmount</b> <AcrdCptlstnAmt>	[0..1]	±		922
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C15	922
	<b>Investor</b> <Invstr>	[0..1]	±		923
	<b>StockExchange</b> <StockXchg>	[0..1]	±		923
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		923
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C31	924

## 31.3 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 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C4 AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**C5 AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**C6 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.

**C7 BookTransferGuideline**

In the case of an own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C8 Country**

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

**C9 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C10 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C11 DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

**C12 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C13 DescriptionPresenceRule**

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

**C14 DescriptionUsageRule**

Description must be used alone as the last resort.

**C15 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.

**C16 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C17 ISINPresenceRule**

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

**C18 ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**C19 NumberRule**

If Number is negative, then Sign must be present.

**C20 OtherIdentificationPresenceRule**

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

**C21 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C22 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C23 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C24 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C25 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C26 ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

**C27 SecuritiesMarketPracticeGroupGuideline**

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of this message.

These market practices are available on [www.smpg.info](http://www.smpg.info).

*This constraint is defined at the MessageDefinition level.*

**C28 SettlementAmountRule**

If the instruction is against payment, then SettlementAmount must be present.

**C29 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C30 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C31 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.

**C32 TradeDateRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

## 31.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 31.4.1 Pagination <Pgntn>

*Presence:* [1..1]

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

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 1340 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		1341
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1341

## 31.4.2 StatementGeneralDetails <StmntGnlDtls>

*Presence:* [1..1]

*Definition:* Provides general information on the notification.

**StatementGeneralDetails <StmntGnlDtls>** contains the following **Statement62** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CounterpartyPortfolioTransferNotificationReference</b> <CtrPtyPrftlTrfNtfctnRef>	[0..1]	Text		892
	<b>ReportNumber</b> <RptNb>	[0..1]	±		892
	<b>StatementIdentification</b> <StmntId>	[0..1]	Text		892
	<b>StatementDateTime</b> <StmntDtTm>	[1..1]	±		893
	<b>UpdateType</b> <UpdTp>	[0..1]	±		893
	<b>ActivityIndicator</b> <ActvtyInd>	[1..1]	Indicator		893

### 31.4.2.1 CounterpartyPortfolioTransferNotificationReference <CtrPtyPrftlTrfNtfctnRef>

*Presence:* [0..1]

*Definition:* Identification assigned by the portfolio transfer counterpart to unambiguously identify a portfolio transfer notification.

*Datatype:* "Max35Text" on page 1929

### 31.4.2.2 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see "Number3Choice" on page 1390 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1390
Or}	Long <Lng>	[1..1]	Text		1391

### 31.4.2.3 StatementIdentification <StmntId>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* "Max35Text" on page 1929

#### 31.4.2.4 StatementDateTime <StmntDtTm>

*Presence:* [1..1]

*Definition:* Date and time of the statement.

**StatementDateTime <StmntDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 31.4.2.5 UpdateType <UpdTp>

*Presence:* [0..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType15Choice" on page 1379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1379
Or}	Proprietary <Prtry>	[1..1]	±		1379

#### 31.4.2.6 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

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

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 31.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

### 31.4.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

### 31.4.5 TransferNotificationDetails <TrfNtfctnDtls>

*Presence:* [0..\*]

*Definition:* Details of the transfer.

*Impacted by:* [C11 "DeliveringParty1Rule"](#), [C26 "ReceivingParty1Rule"](#), [C28 "SettlementAmountRule"](#), [C32 "TradeDateRule"](#)

**TransferNotificationDetails <TrfNtfctnDtls>** contains the following **SecuritiesTradeDetails111** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NotificationSenderTransactionIdentification</b> <NtfctnSndrTxId>	[0..1]	Text		897
	<b>NotificationReceiverTransactionIdentification</b> <NtfctnRcvrTxId>	[0..1]	Text		897
	<b>CommonIdentification</b> <CmonId>	[0..1]	Text		898
	<b>SecuritiesMovementType</b> <ScitiesMvmntTp>	[1..1]	CodeSet		898
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		898
	<b>Status</b> <Sts>	[0..1]			898
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		899
Or	<b>PendingProcessing</b> <PdgPrg>	[1..1]	±		899
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		899
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		900
	<b>TradeDate</b> <TradDt>	[0..1]	±		900
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		900
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity	C19	901
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C13, C14, C16, C17, C20	901
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C3, C25	902
	<b>Reporting</b> <Rptg>	[0..*]	±		905
	<b>QuantityDetails</b> <QtyDtls>	[1..1]			905
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		905
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		905
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C18	905
	<b>QuantityBreakdown</b> <QtyBrkdw>	[0..*]	±		906
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C30	906
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]		C7, C12, C21, C22, C23, C24, C29	907
	<b>Depository</b> <Dpstry>	[0..1]	±		909
	<b>Party1</b> <Pty1>	[0..1]	±		909

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Party2</b> <Pty2>	[0..1]	±		910
	<b>Party3</b> <Pty3>	[0..1]	±		910
	<b>Party4</b> <Pty4>	[0..1]	±		910
	<b>Party5</b> <Pty5>	[0..1]	±		911
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]		C7, C12, C21, C22, C23, C24, C29	911
	<b>Depository</b> <Dpstry>	[0..1]	±		913
	<b>Party1</b> <Pty1>	[0..1]	±		914
	<b>Party2</b> <Pty2>	[0..1]	±		914
	<b>Party3</b> <Pty3>	[0..1]	±		914
	<b>Party4</b> <Pty4>	[0..1]	±		915
	<b>Party5</b> <Pty5>	[0..1]	±		915
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		916
	<b>OtherAmounts</b> <OthrAmts>	[0..1]			916
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		917
	<b>ChargesFees</b> <ChrgsFees>	[0..1]	±		917
	<b>CountryNationalFederalTax</b> <CtryNtlFdrlTax>	[0..1]	±		918
	<b>PaymentLevyTax</b> <PmtLevyTax>	[0..1]	±		918
	<b>LocalTax</b> <LclTax>	[0..1]	±		918
	<b>Other</b> <Othr>	[0..1]	±		919
	<b>RegulatoryAmount</b> <RgltryAmt>	[0..1]	±		919
	<b>ShippingAmount</b> <ShppgAmt>	[0..1]	±		919
	<b>StampDuty</b> <StmpDty>	[0..1]	±		920
	<b>StockExchangeTax</b> <StockXchgTax>	[0..1]	±		920
	<b>TransferTax</b> <TrfTax>	[0..1]	±		920
	<b>TransactionTax</b> <TxTax>	[0..1]	±		921
	<b>ValueAddedTax</b> <ValAddedTax>	[0..1]	±		921
	<b>WithholdingTax</b> <WhldgTax>	[0..1]	±		921
	<b>ConsumptionTax</b> <CsmptnTax>	[0..1]	±		922
	<b>AccruedCapitalisationAmount</b> <AcrdCptlStnAmt>	[0..1]	±		922

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]		C15	922
	<b>Investor</b> <Invstr>	[0..1]	±		923
	<b>StockExchange</b> <StockXchg>	[0..1]	±		923
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		923
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C31	924

### Constraints

- **DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties Must be present

And /DeliveringSettlementParties/Party1 Must be present

- **ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties Must be present

And /ReceivingSettlementParties/Party1 Must be present

- **SettlementAmountRule**

If the instruction is against payment, then SettlementAmount must be present.

On Condition

/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/SettlementAmount Must be present

- **TradeDateRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### 31.4.5.1 NotificationSenderTransactionIdentification <NtfctnSndrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the notification receiver.

*Datatype:* "Max35Text" on page 1929

#### 31.4.5.2 NotificationReceiverTransactionIdentification <NtfctnRcvrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the notification receiver.

*Datatype:* "Max35Text" on page 1929

**31.4.5.3 CommonIdentification <CmonId>***Presence:* [0..1]*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.*Datatype:* "Max35Text" on page 1929**31.4.5.4 SecuritiesMovementType <SctiesMvmntTp>***Presence:* [1..1]*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

**31.4.5.5 Payment <Pmt>***Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

**31.4.5.6 Status <Sts>***Presence:* [0..1]*Definition:* Status of the transfer.**Status <Sts>** contains one of the following **PortfolioTransferStatus2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AcknowledgedAccepted</b> <AckdAccptd>	[1..1]	±		899
Or	<b>PendingProcessing</b> <PdgPrcg>	[1..1]	±		899
Or	<b>Rejected</b> <Rjctd>	[1..1]	±		899
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		900

**31.4.5.6.1 AcknowledgedAccepted <AckdAccptd>***Presence:* [1..1]*Definition:* Instruction has been acknowledged by the account servicer.**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus32Choice](#)" on page 1581 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1581
Or}	Reason <Rsn>	[1..*]			1582
	Code <Cd>	[1..1]			1582
{Or	Code <Cd>	[1..1]	CodeSet		1582
Or}	Proprietary <Prtry>	[1..1]	±		1582
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1583

**31.4.5.6.2 PendingProcessing <PdgPrcg>***Presence:* [1..1]*Definition:* Processing of the instruction/request is pending.**PendingProcessing <PdgPrcg>** contains one of the following elements (see "[PendingProcessingStatus17Choice](#)" on page 1579 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1580
Or}	Reason <Rsn>	[1..*]			1580
	Code <Cd>	[1..1]			1580
{Or	Code <Cd>	[1..1]	CodeSet		1580
Or}	Proprietary <Prtry>	[1..1]	±		1581
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1581

**31.4.5.6.3 Rejected <Rjctd>***Presence:* [1..1]*Definition:* Instruction/request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "[RejectionStatus30Choice](#)" on page 1577 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1578
Or}	Reason <Rsn>	[1..*]			1578
	Code <Cd>	[1..1]			1578
{Or	Code <Cd>	[1..1]	CodeSet		1578
Or}	Proprietary <Prtry>	[1..1]	±		1579
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1579

#### 31.4.5.6.4 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

#### 31.4.5.7 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1129
Or}	DateCode <DtCd>	[1..1]			1129
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

#### 31.4.5.8 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "SettlementDate17Choice" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1128
Or}	DateCode <DtCd>	[1..1]	±		1128

### 31.4.5.9 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* C19 "NumberRule"

*Datatype:* "Max3Number" on page 1926

#### Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

### 31.4.5.10 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C13 "DescriptionPresenceRule", C14 "DescriptionUsageRule", C16 "ISINGuideline", C17 "ISINPresenceRule", C20 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

#### Constraints

- **DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

```

    /ISIN Must be present
    Or      /OtherIdentification[*] Must be present

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```

On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
    Or      /Description Must be present

```

- **OtherIdentificationPresenceRule**

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

```

On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
    Or      /Description Must be present

```

### 31.4.5.11 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C3 "AdditionalDetailsRule", C25 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes91" on page 1154 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1157
	DayCountBasis <DayCntBsis>	[0..1]	±		1157
	RegistrationForm <RegnForm>	[0..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1157
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentFrequency <PmtFrqcy>	[0..1]			1158
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentStatus <PmtSts>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160
	ClassificationType <ClssfctnTp>	[0..1]	±		1160
	OptionStyle <OptnStyle>	[0..1]	±		1161
	OptionType <OptnTp>	[0..1]			1161
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1162
	CouponDate <CpnDt>	[0..1]	Date		1162
	ExpiryDate <XpryDt>	[0..1]	Date		1162
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1162
	MaturityDate <MtrtyDt>	[0..1]	Date		1162
	IssueDate <IssdDt>	[0..1]	Date		1163
	NextCallableDate <NxtClblDt>	[0..1]	Date		1163
	PutableDate <PutblDt>	[0..1]	Date		1163
	DatedDate <DtdDt>	[0..1]	Date		1163
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1163
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1163
	NextFactor <NxtFctr>	[0..1]	Rate		1163
	InterestRate <IntrstRate>	[0..1]	Rate		1164
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1164
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1164
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1164
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1164
{Or	Short <Shrt>	[1..1]	Text		1164
Or}	Long <Lng>	[1..1]	±		1164
	PoolNumber <PoolNb>	[0..1]	±		1165
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1165
	CallableIndicator <ClblInd>	[0..1]	Indicator		1165
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1165
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1166
	ExercisePrice <ExrcPric>	[0..1]	±		1166
	SubscriptionPrice <SbcptPric>	[0..1]	±		1166
	ConversionPrice <ConvsvPric>	[0..1]	±		1166
	StrikePrice <StrkPric>	[0..1]	±		1167
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1167
	ContractSize <CtrctSz>	[0..1]	±		1167
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1167
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1169

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

### 31.4.5.12 Reporting <Rptg>

*Presence:* [0..\*]

*Definition:* Specifies that a trade is to be reported to a third party.

**Reporting <Rptg>** contains one of the following elements (see "[Reporting7Choice](#)" on page 1341 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1341
Or}	Proprietary <Prtry>	[1..1]	±		1341

### 31.4.5.13 QuantityDetails <QtyDtls>

*Presence:* [1..1]

*Definition:* Details about the financial instrument quantity involved in the transfer.

**QuantityDetails <QtyDtls>** contains the following **Quantity14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		905
	<b>DenominationChoice</b> <DnmtnChc>	[0..1]	Text		905
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C18	905
	<b>QuantityBreakdown</b> <QtyBrkdown>	[0..*]	±		906

#### 31.4.5.13.1 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

#### 31.4.5.13.2 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "[Max210Text](#)" on page 1929

#### 31.4.5.13.3 CertificateNumber <CertNb>

*Presence:* [0..\*]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Impacted by:* C18 "ISO8532AndIssuerSchemeNameRule"

**CertificateNumber <CertNb>** contains the following elements (see "SecuritiesCertificate4" on page 1358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1358
	Issuer <Issr>	[0..1]	Text		1358
	SchemeName <SchmeNm>	[0..1]	Text		1358

#### Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

#### 31.4.5.13.4 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "QuantityBreakdown46" on page 1492 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1493
	LotQuantity <LotQty>	[0..1]	±		1493
	LotDateTime <LotDtTm>	[0..1]	±		1493
	LotPrice <LotPric>	[0..1]	±		1494
	TypeOfPrice <TpOfPric>	[0..1]	±		1494

#### 31.4.5.14 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters applied to the settlement of a security transfer.

*Impacted by:* C30 "SettlementDetailsRule"

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails100" on page 1501 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1501
	Registration <Regn>	[0..1]	±		1501
	LegalRestrictions <LglRstrctns>	[0..1]	±		1502
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1502
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1502
	TaxCapacity <TaxCpcty>	[0..1]	±		1502
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1503

#### Constraints

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

### 31.4.5.15 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C7 "BookTransferGuideline", C12 "DepositoryGuideline", C21 "Party2PresenceRule", C22 "Party3PresenceRule", C23 "Party4PresenceRule", C24 "Party5PresenceRule", C29 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following **SettlementParties93** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Depository</b> <Dpstry>	[0..1]	±		909
	<b>Party1</b> <Pty1>	[0..1]	±		909
	<b>Party2</b> <Pty2>	[0..1]	±		910
	<b>Party3</b> <Pty3>	[0..1]	±		910
	<b>Party4</b> <Pty4>	[0..1]	±		910
	<b>Party5</b> <Pty5>	[0..1]	±		911

#### Constraints

- **BookTransferGuideline**

In the case of an own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 31.4.5.15.1 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Depository <Dpstry>** contains the following elements (see "[PartyIdentification146](#)" on page 1436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1436
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1437
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1437
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1437
	LEI <LEI>	[0..1]	IdentifierSet		1437
	AlternateIdentification <AltrnId>	[0..1]	±		1437
	ProcessingDate <PrcgDt>	[0..1]	±		1438
	ProcessingIdentification <PrcgId>	[0..1]	Text		1438
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1438

### 31.4.5.15.2 Party1 <Pty1>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the depository.

**Party1 <Pty1>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

**31.4.5.15.3 Party2 <Pty2>***Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.**Party2 <Pty2>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

**31.4.5.15.4 Party3 <Pty3>***Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 2.**Party3 <Pty3>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

**31.4.5.15.5 Party4 <Pty4>***Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 3.

**Party4 <Pty4>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

#### 31.4.5.15.6 Party5 <Pty5>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 4.

**Party5 <Pty5>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

#### 31.4.5.16 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* [C7 "BookTransferGuideline"](#), [C12 "DepositoryGuideline"](#), [C21 "Party2PresenceRule"](#), [C22 "Party3PresenceRule"](#), [C23 "Party4PresenceRule"](#), [C24 "Party5PresenceRule"](#), [C29 "SettlementChainGuideline"](#)

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following **SettlementParties93** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Depository</b> <Dpstry>	[0..1]	±		913
	<b>Party1</b> <Pty1>	[0..1]	±		914
	<b>Party2</b> <Pty2>	[0..1]	±		914
	<b>Party3</b> <Pty3>	[0..1]	±		914
	<b>Party4</b> <Pty4>	[0..1]	±		915
	<b>Party5</b> <Pty5>	[0..1]	±		915

#### Constraints

- **BookTransferGuideline**

In the case of an own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 31.4.5.16.1 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Depository <Dpstry>** contains the following elements (see "[PartyIdentification146](#)" on page 1436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1436
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1437
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1437
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1437
	LEI <LEI>	[0..1]	IdentifierSet		1437
	AlternateIdentification <AltrId>	[0..1]	±		1437
	ProcessingDate <PrcgDt>	[0..1]	±		1438
	ProcessingIdentification <PrcgId>	[0..1]	Text		1438
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1438

**31.4.5.16.2 Party1 <Pty1>***Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the depository.**Party1 <Pty1>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

**31.4.5.16.3 Party2 <Pty2>***Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.**Party2 <Pty2>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

**31.4.5.16.4 Party3 <Pty3>***Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 2.

**Party3 <Pty3>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

### 31.4.5.16.5 Party4 <Pty4>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 3.

**Party4 <Pty4>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

### 31.4.5.16.6 Party5 <Pty5>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 4.

**Party5 <Pty5>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

#### 31.4.5.17 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection52](#)" on page 1087 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1087
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1087

#### 31.4.5.18 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following **OtherAmounts29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	±		917
	<b>ChargesFees</b> <ChrgsFees>	[0..1]	±		917
	<b>CountryNationalFederalTax</b> <CtryNtlFdrTax>	[0..1]	±		918
	<b>PaymentLevyTax</b> <PmtLevyTax>	[0..1]	±		918
	<b>LocalTax</b> <LclTax>	[0..1]	±		918
	<b>Other</b> <Othr>	[0..1]	±		919
	<b>RegulatoryAmount</b> <RgltryAmt>	[0..1]	±		919
	<b>ShippingAmount</b> <ShppgAmt>	[0..1]	±		919
	<b>StampDuty</b> <StmpDty>	[0..1]	±		920
	<b>StockExchangeTax</b> <StockXchgTax>	[0..1]	±		920
	<b>TransferTax</b> <TrfTax>	[0..1]	±		920
	<b>TransactionTax</b> <TxTax>	[0..1]	±		921
	<b>ValueAddedTax</b> <ValAddedTax>	[0..1]	±		921
	<b>WithholdingTax</b> <WhldgTax>	[0..1]	±		921
	<b>ConsumptionTax</b> <CsmptnTax>	[0..1]	±		922
	<b>AccruedCapitalisationAmount</b> <AcrdCptlstnAmt>	[0..1]	±		922

#### 31.4.5.18.1 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "AmountAndDirection44" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 31.4.5.18.2 ChargesFees <ChrgsFees>

*Presence:* [0..1]

*Definition:* Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

**ChargesFees <ChrgsFees>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 31.4.5.18.3 CountryNationalFederalTax <CtryNtlFdrlTax>

*Presence:* [0..1]

*Definition:* Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

**CountryNationalFederalTax <CtryNtlFdrlTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 31.4.5.18.4 PaymentLevyTax <PmtLevyTax>

*Presence:* [0..1]

*Definition:* Amount of payment levy tax.

**PaymentLevyTax <PmtLevyTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 31.4.5.18.5 LocalTax <LclTax>

*Presence:* [0..1]

*Definition:* Tax charged by the jurisdiction in which the financial instrument settles.

**LocalTax <LclTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 31.4.5.18.6 Other <Othr>

*Presence:* [0..1]

*Definition:* An amount that is not indicated by a known business denomination.

**Other <Othr>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 31.4.5.18.7 RegulatoryAmount <RgltryAmt>

*Presence:* [0..1]

*Definition:* Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

**RegulatoryAmount <RgltryAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 31.4.5.18.8 ShippingAmount <ShppgAmt>

*Presence:* [0..1]

*Definition:* All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

**ShippingAmount <ShppgAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 31.4.5.18.9 StampDuty <StmpDty>

*Presence:* [0..1]

*Definition:* Amount of stamp duty.

**StampDuty <StmpDty>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 31.4.5.18.10 StockExchangeTax <StockXchgTax>

*Presence:* [0..1]

*Definition:* Amount of stock exchange tax.

**StockExchangeTax <StockXchgTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 31.4.5.18.11 TransferTax <TrfTax>

*Presence:* [0..1]

*Definition:* Amount of tax levied on a transfer of ownership of financial instrument.

**TransferTax <TrfTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 31.4.5.18.12 TransactionTax <TxTax>

*Presence:* [0..1]

*Definition:* Amount of transaction tax.

**TransactionTax <TxTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 31.4.5.18.13 ValueAddedTax <ValAddedTax>

*Presence:* [0..1]

*Definition:* Amount of value-added tax.

**ValueAddedTax <ValAddedTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 31.4.5.18.14 WithholdingTax <WhldgTax>

*Presence:* [0..1]

*Definition:* Amount of money that will be withheld by a tax authority.

**WithholdingTax <WhldgTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 31.4.5.18.15 ConsumptionTax <CsmptnTax>

*Presence:* [0..1]

*Definition:* Amount of consumption tax.

**ConsumptionTax <CsmptnTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 31.4.5.18.16 AccruedCapitalisationAmount <AcrdCptlstnAmt>

*Presence:* [0..1]

*Definition:* Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

**AccruedCapitalisationAmount <AcrdCptlstnAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 31.4.5.19 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

Impacted by: C15 "InvestorCountryCodeRule"

**OtherBusinessParties <OthrBizPties>** contains the following **OtherParties39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Investor</b> <Invstr>	[0..1]	±		923
	<b>StockExchange</b> <StockXchg>	[0..1]	±		923
	<b>TradeRegulator</b> <TradRgltr>	[0..1]	±		923

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.

#### 31.4.5.19.1 Investor <Invstr>

*Presence:* [0..1]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "PartyIdentification149" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1433
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1433
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1433
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1433
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1434
	LEI <LEI>	[0..1]	IdentifierSet		1434

#### 31.4.5.19.2 StockExchange <StockXchg>

*Presence:* [0..1]

*Definition:* Identification of the stock exchange to which transaction reporting will be done.

**StockExchange <StockXchg>** contains the following elements (see "PartyIdentification136" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1446
	LEI <LEI>	[0..1]	IdentifierSet		1446

#### 31.4.5.19.3 TradeRegulator <TradRgltr>

*Presence:* [0..1]

*Definition:* Institution to which a trade must be reported.

**TradeRegulator <TradRgltr>** contains the following elements (see "PartyIdentification136" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1446
	LEI <LEI>	[0..1]	IdentifierSet		1446

### 31.4.5.20 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C31 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### 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.

## 32 **sese.038.001.07** **SecuritiesSettlementTransactionModification** **RequestV07**

### 32.1 **MessageDefinition Functionality**

#### Scope

This message is sent by an account owner to an account servicer.

The account owner will generally be:

- a central securities depository participant which has an account with a central securities depository or a market infrastructure
- an investment manager which has an account with a custodian acting as accounting and/or settlement agent.

It is used to request the modification of non core business data (matching or non-matching) information in a pending or settled instruction. It can also be used for the enrichment of an incomplete transaction.

#### Usage

The modification must only contain the data to be modified.

The message may also be used to:

- re-send a message sent by the account owner to the account servicer,
- provide a third party with a copy of a message being sent by the account owner for information,
- re-send to a third party a copy of a message being sent by the account owner for information using the relevant elements in the Business Application Header.

#### Outline

The SecuritiesSettlementTransactionModificationRequestV07 MessageDefinition is composed of 2 MessageBuildingBlocks:

##### A. ModifiedTransactionDetails

Identifies the details of the transaction that is being modified.

##### B. UpdateType

Specifies the type of update requested.

## 32.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SciesSttlmTxModReq>	[1..1]		C33, C51, C60	
	<b>ModifiedTransactionDetails</b> <ModfdTxDtls>	[1..1]		C36, C69	940
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]			942
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		942
	<b>SecuritiesMovementType</b> <SciesMvmntTp>	[1..1]	CodeSet		942
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		943
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		943
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		943
	<b>ProcessorTransactionIdentification</b> <PrcrTxId>	[0..1]	Text		943
	<b>OtherTransactionIdentification</b> <OthrTxId>	[0..1]	Text		943
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		943
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		944
	<b>TransactionDetails</b> <TxDtls>	[0..1]			944
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C21, C22, C28, C29, C39	945
	<b>TradeDate</b> <TradDt>	[0..1]	±		946
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		946
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		946
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		946
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C40, C42, C45, C48	947
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C40, C42, C45, C48	948
	<b>Investor</b> <Invstr>	[0..1]	±		949
	<b>UpdateType</b> <UpdTp>	[1..3]			949
{Or	<b>Addition</b> <Addtn>	[1..1]			952

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		953
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C34	954
	<b>TradeDetails</b> <TradDtls>	[0..1]	±	C3, C16, C25, C31, C53, C65, C67	954
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C52	957
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C18, C57	960
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C12, C38, C62	960
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C70	964
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C11, C44, C47, C50	965
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C11, C44, C47, C50	966
	<b>CashParties</b> <CshPties>	[0..1]	±		967
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		967
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		967
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C27, C55	968
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			969
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		969
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		969
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		970
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C30	970
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C64	970
Or	<b>Deletion</b> <Deltn>	[1..1]			971
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		972
	<b>Linkages</b> <Lnkgs>	[0..*]	±		973
	<b>TradeDetails</b> <TradDtls>	[0..1]	±	C3, C16, C25, C31,	973

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C53, C65, C67	
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C52	976
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C18, C57	979
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C12, C38, C62	979
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C70	983
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C11, C44, C47, C50	984
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C11, C44, C47, C50	985
	<b>CashParties</b> <CshPties>	[0..1]	±		986
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		986
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		986
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C27, C55	987
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			988
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		988
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		988
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		989
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C30	989
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C64	989
Or}	<b>Modification</b> <Mod>	[1..1]			990
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		992
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C34	992
	<b>TradeDetails</b> <TradDtls>	[0..1]	±	C6, C17, C26, C32, C54, C66, C68	992
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C21, C22, C28,	995

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C29, C39	
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C52	996
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C19, C58, C59	999
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C12, C38, C62	1000
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C70	1004
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C10, C20, C41, C43, C46, C49, C61	1004
	<b>ReceivingSettlementParties</b> <RcvvgSttlmPties>	[0..1]	±	C10, C20, C41, C43, C46, C49, C61	1006
	<b>CashParties</b> <CshPties>	[0..1]	±		1008
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1008
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1009
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C27, C55	1010
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			1011
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		1011
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		1011
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		1012
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C30	1012
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C64	1012

## 32.3 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 AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

**C4 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C5 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if DeclarationIDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

**C6 AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

**C7 AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**C8 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.

**C9 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C10 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C11 BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

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For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C12 CashSettlementSystemUsageRule**

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**C13 Country**

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

**C14 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C15 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C16 CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.

- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

#### **C17 CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

**C18 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**C19 DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

**C20 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C21 DescriptionPresenceRule**

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

**C22 DescriptionUsageRule**

Description must be used alone as the last resort.

**C23 IBAN**

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

**C24 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C25 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

**C26 InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

**C27 InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**C28 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C29 ISINPresenceRule**

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

**C30 ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**C31 LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**C32 LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

**C33 LinkagesUsageRule**

The linkages can only be used when modifying the Paired or Turned Quantity. For the changes of linking and unlinking messages this must be done with the SecuritiesSettlementConditionsModificationRequest.

*This constraint is defined at the MessageDefinition level.*

**C34 LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

**C35 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**C36 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

**C37 NumberRule**

If Number is negative, then Sign must be present.

**C38 OpeningClosingUsageRule**

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

---

Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

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ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

---

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

**C39 OtherIdentificationPresenceRule**

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

**C40 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C41 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C42 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C43 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C44 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C45 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C46 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C47 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C48 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C49 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C50 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C51 PhysicalInstructionDetailsUsageRule**

PhysicalInstructionDetails can only be used with free of payment instructions.

*This constraint is defined at the MessageDefinition level.*

**C52 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C53 PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

**C54 PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

**C55 QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**C56 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C57 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C58 SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting

at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C59 SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### **C60 SecuritiesFinancingSettlementUsageRule**

In the framework of Securities Financing (repo, reverse repo, securities lending, securities borrowing), the SettlementInstruction can only be used for the plain vanilla settlement of the opening leg and closing leg.

*This constraint is defined at the MessageDefinition level.*

#### **C61 SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### **C62 SettlementDetailsElementsUsageRule**

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

#### **C63 ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

#### **C64 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.

#### **C65 TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C66 TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**C67 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C68 TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**C69 TransactionIdentificationPresenceRule**

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

**C70 VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

**C71 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

## 32.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 32.4.1 ModifiedTransactionDetails <ModfdTxDtIs>

*Presence:* [1..1]

*Definition:* Identifies the details of the transaction that is being modified.

*Impacted by:* [C36 "NoAccountOwnerTransactionIdentificationRule"](#), [C69 "TransactionIdentificationPresenceRule"](#)

**ModifiedTransactionDetails <ModfdTxDtls>** contains the following **TransactionDetails116** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]			942
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		942
	<b>SecuritiesMovementType</b> <ScetiesMvmntTp>	[1..1]	CodeSet		942
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		943
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		943
	<b>MarketInfrastructureTransactionIdentification</b> <MktlnfrstrctrTxId>	[0..1]	Text		943
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		943
	<b>OtherTransactionIdentification</b> <OthrTxId>	[0..1]	Text		943
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		943
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		944
	<b>TransactionDetails</b> <TxDtls>	[0..1]			944
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C21, C22, C28, C29, C39	945
	<b>TradeDate</b> <TradDt>	[0..1]	±		946
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		946
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		946
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		946
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C40, C42, C45, C48	947
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C40, C42, C45, C48	948
	<b>Investor</b> <Invstr>	[0..1]	±		949

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

- **TransactionIdentificationPresenceRule**

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

On Condition

/AccountOwnerTransactionIdentification/TransactionIdentification is equal to value 'NONREF'

Following Must be True

/AccountServicerTransactionIdentification Must be present

Or /MarketInfrastructureTransactionIdentification Must be present

Or /ProcessorTransactionIdentification Must be present

Or /OtherTransactionIdentification Must be present

### 32.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

**AccountOwnerTransactionIdentification <AcctOwnrTxld>** contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionIdentification</b> <Txld>	[1..1]	Text		942
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		942
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		943

#### 32.4.1.1.1 TransactionIdentification <Txld>

*Presence:* [1..1]

*Definition:* Provides unambiguous transaction identification information.

*Datatype:* "Max35Text" on page 1929

#### 32.4.1.1.2 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

**32.4.1.1.3 Payment <Pmt>**

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

**32.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

**32.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

**32.4.1.4 ProcessorTransactionIdentification <PcrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 1929

**32.4.1.5 OtherTransactionIdentification <OthrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "Max35Text" on page 1929

**32.4.1.6 AccountOwner <AcctOwnr>**

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification144](#)" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

### 32.4.1.7 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

### 32.4.1.8 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Provides additional details on the transaction which can not be included within the structured fields of the message.

**TransactionDetails <TxDtls>** contains the following **TransactionDetails117** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C21, C22, C28, C29, C39	945
	<b>TradeDate</b> <TradDt>	[0..1]	±		946
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		946
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		946
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		946
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C40, C42, C45, C48	947
	<b>ReceivingSettlementParties</b> <RcvrgSttlmPties>	[0..1]	±	C40, C42, C45, C48	948
	<b>Investor</b> <Invstr>	[0..1]	±		949

**32.4.1.8.1 FinancialInstrumentIdentification <FinInstrmId>**

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C21 "DescriptionPresenceRule", C22 "DescriptionUsageRule", C28 "ISINGuideline", C29 "ISINPresenceRule", C39 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

**Constraints**

- DescriptionPresenceRule**

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

```

On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present

```

- DescriptionUsageRule**

Description must be used alone as the last resort.

- ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- ISINPresenceRule**

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

```

On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present

```

- OtherIdentificationPresenceRule**

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

```

On Condition
  /OtherIdentification[*] is absent
Following Must be True

```

/ISIN Must be present  
Or /Description Must be present

#### 32.4.1.8.2 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1129
Or}	DateCode <DtCd>	[1..1]			1129
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

#### 32.4.1.8.3 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1128
Or}	DateCode <DtCd>	[1..1]	±		1128

#### 32.4.1.8.4 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

#### 32.4.1.8.5 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection51](#)" on page 1087 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1088
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1088
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1088

#### 32.4.1.8.6 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* [C40 "Party2PresenceRule"](#), [C42 "Party3PresenceRule"](#), [C45 "Party4PresenceRule"](#), [C48 "Party5PresenceRule"](#)

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "[SettlementParties78](#)" on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1421
	Party1 <Pty1>	[0..1]	±		1422
	Party2 <Pty2>	[0..1]	±		1422
	Party3 <Pty3>	[0..1]	±		1422
	Party4 <Pty4>	[0..1]	±		1423
	Party5 <Pty5>	[0..1]	±		1423

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
```

Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

### 32.4.1.8.7 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C40 "Party2PresenceRule", C42 "Party3PresenceRule", C45 "Party4PresenceRule", C48 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties78" on page 1420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1421
	Party1 <Pty1>	[0..1]	±		1422
	Party2 <Pty2>	[0..1]	±		1422
	Party3 <Pty3>	[0..1]	±		1422
	Party4 <Pty4>	[0..1]	±		1423
	Party5 <Pty5>	[0..1]	±		1423

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

On Condition  
/Party2 is present  
Following Must be True  
/Party1 Must be present

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

On Condition  
/Party3 is present  
Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

### 32.4.1.8.8 Investor <Invstr>

*Presence:* [0..1]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "[PartyIdentification149](#)" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1433
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1433
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1433
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1433
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1434
	LEI <LEI>	[0..1]	IdentifierSet		1434

## 32.4.2 UpdateType <UpdTp>

*Presence:* [1..3]

*Definition:* Specifies the type of update requested.

UpdateType &lt;UpdTp&gt; contains one of the following UpdateType29Choice elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Addition</b> <Addtn>	[1..1]			952
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		953
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C34	954
	<b>TradeDetails</b> <TradDtls>	[0..1]	±	C3, C16, C25, C31, C53, C65, C67	954
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C52	957
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C18, C57	960
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C12, C38, C62	960
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C70	964
	<b>DeliveringSettlementParties</b> <DlvrngSttlmPties>	[0..1]	±	C11, C44, C47, C50	965
	<b>ReceivingSettlementParties</b> <RcvngSttlmPties>	[0..1]	±	C11, C44, C47, C50	966
	<b>CashParties</b> <CshPties>	[0..1]	±		967
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		967
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		967
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C27, C55	968
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			969
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		969
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		969
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		970
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C30	970
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C64	970
Or	<b>Deletion</b> <Deltn>	[1..1]			971
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		972

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Linkages</b> <Lnkgs>	[0..*]	±		973
	<b>TradeDetails</b> <TradDtls>	[0..1]	±	C3, C16, C25, C31, C53, C65, C67	973
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C52	976
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C18, C57	979
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C12, C38, C62	979
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C70	983
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C11, C44, C47, C50	984
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C11, C44, C47, C50	985
	<b>CashParties</b> <CshPties>	[0..1]	±		986
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		986
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		986
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C27, C55	987
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			988
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		988
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		988
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		989
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C30	989
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C64	989
Or}	<b>Modification</b> <Mod>	[1..1]			990
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		992
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C34	992
	<b>TradeDetails</b> <TradDtls>	[0..1]	±	C6, C17, C26, C32, C54,	992

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
				C66, C68	
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C21, C22, C28, C29, C39	995
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C52	996
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C19, C58, C59	999
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C12, C38, C62	1000
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C70	1004
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C10, C20, C41, C43, C46, C49, C61	1004
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C10, C20, C41, C43, C46, C49, C61	1006
	<b>CashParties</b> <CshPties>	[0..1]	±		1008
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1008
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1009
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C27, C55	1010
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			1011
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		1011
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		1011
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		1012
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C30	1012
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C64	1012

### 32.4.2.1 Addition <Addtn>

Presence: [1..1]

*Definition:* Addition of information to the securities transaction.

**Addition <Addtn>** contains the following **SecuritiesSettlementTransactionDetails38** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		953
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C34	954
	<b>TradeDetails</b> <TradDtls>	[0..1]	±	C3, C16, C25, C31, C53, C65, C67	954
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C52	957
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C18, C57	960
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C12, C38, C62	960
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C70	964
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C11, C44, C47, C50	965
	<b>ReceivingSettlementParties</b> <RcvvgSttlmPties>	[0..1]	±	C11, C44, C47, C50	966
	<b>CashParties</b> <CshPties>	[0..1]	±		967
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		967
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		967
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C27, C55	968
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			969
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		969
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		969
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		970
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C30	970
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C64	970

### 32.4.2.1.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

*Presence:* [0..1]

*Definition:* Provides settlement type and identification information.

**SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>** contains the following elements (see ["SettlementTypeAndAdditionalParameters13"](#) on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1318
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1318
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1318

#### 32.4.2.1.2 Linkages <Lnkgs>

*Presence:* [0..\*]

*Definition:* Link to another transaction that must be processed after, before or at the same time.

*Impacted by:* [C34 "LinkedQuantityRule"](#)

**Linkages <Lnkgs>** contains the following elements (see ["Linkages38"](#) on page 1347 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C18	1347
	MessageNumber <MsgNb>	[0..1]	±	C16	1348
	Reference <Ref>	[1..1]	±		1348
	LinkedQuantity <LkdQty>	[0..1]	±		1348

#### Constraints

- **LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

#### 32.4.2.1.3 TradeDetails <TradDtls>

*Presence:* [0..1]

*Definition:* Details of the trade.

*Impacted by:* [C3 "AdditionalDetailsRule"](#), [C16 "CurrencyToBuyOrSellRule"](#), [C25 "InvestorCapacityRule"](#), [C31 "LateDeliveryDateRule"](#), [C53 "PlaceOfTradeRule"](#), [C65 "TradeDateGuideline"](#), [C67 "TradeDateTimeUTCRule"](#)

**TradeDetails <TradDtls>** contains the following elements (see "[SecuritiesTradeDetails91](#)" on page 1308 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1310
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1310
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1310
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1310
	TradeDate <TradDt>	[0..1]	±		1311
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1311
	DealPrice <DealPric>	[0..1]	±		1311
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1312
	OpeningClosing <OpngClsg>	[0..1]	±		1312
	Reporting <Rptg>	[0..*]	±		1312
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1312
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1313
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1313
	TypeOfPrice <TpOfPric>	[0..1]	±		1313
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1313
	MatchingStatus <MtchgSts>	[0..1]	±		1314
	AffirmationStatus <AffirmSts>	[0..1]	±		1314
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1314
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1314

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

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- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### **32.4.2.1.4 FinancialInstrumentAttributes <FinInstrmAttrbts>**

*Presence:* [0..1]

*Definition:* Attributes defining a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C52 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes91" on page 1154 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1157
	DayCountBasis <DayCntBsis>	[0..1]	±		1157
	RegistrationForm <RegnForm>	[0..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1157
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentFrequency <PmtFrqcy>	[0..1]			1158
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentStatus <PmtSts>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160
	ClassificationType <ClssfctnTp>	[0..1]	±		1160
	OptionStyle <OptnStyle>	[0..1]	±		1161
	OptionType <OptnTp>	[0..1]			1161
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1162
	CouponDate <CpnDt>	[0..1]	Date		1162
	ExpiryDate <XpryDt>	[0..1]	Date		1162
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1162
	MaturityDate <MtrtyDt>	[0..1]	Date		1162
	IssueDate <IssdDt>	[0..1]	Date		1163
	NextCallableDate <NxtClblDt>	[0..1]	Date		1163
	PutableDate <PutblDt>	[0..1]	Date		1163
	DatedDate <DtdDt>	[0..1]	Date		1163
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1163
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1163
	NextFactor <NxtFctr>	[0..1]	Rate		1163
	InterestRate <IntrstRate>	[0..1]	Rate		1164
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1164
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1164
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1164
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1164
{Or	Short <Shrt>	[1..1]	Text		1164
Or}	Long <Lng>	[1..1]	±		1164
	PoolNumber <PoolNb>	[0..1]	±		1165
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1165
	CallableIndicator <ClblInd>	[0..1]	Indicator		1165
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1165
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1166
	ExercisePrice <ExrcPric>	[0..1]	±		1166
	SubscriptionPrice <SbcptPric>	[0..1]	±		1166
	ConversionPrice <ConvsvPric>	[0..1]	±		1166
	StrikePrice <StrkPric>	[0..1]	±		1167
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1167
	ContractSize <CtrctSz>	[0..1]	±		1167
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1167
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1169

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**32.4.2.1.5 QuantityAndAccountDetails <QtyAndAcctDtls>***Presence:* [0..1]*Definition:* Details related to the account and quantity involved in the transaction.*Impacted by:* C18 "DenominationRule", C57 "SafekeepingPlaceGuideline"**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following elements (see "QuantityAndAccount81" on page 1486 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1486
	AccountOwner <AcctOwnr>	[0..1]	±		1487
	CashAccount <CshAcct>	[0..1]	±		1487
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C38	1487
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1488

**Constraints**

- DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoadCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**32.4.2.1.6 SettlementParameters <SttlmParams>***Presence:* [0..1]

**Definition:** Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**Impacted by:** C12 "CashSettlementSystemUsageRule", C38 "OpeningClosingUsageRule", C62 "SettlementDetailsElementsUsageRule"

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails165" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1559
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1559
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1559
	CCPEligibility <CCPElgbly>	[0..1]	±		1559
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1560
	CashClearingSystem <CshClrSys>	[0..1]	±		1560
	ExposureType <XpsrTp>	[0..1]	±		1560
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1560
	MarketClientSide <MktClntSd>	[0..1]	±		1561
	NettingEligibility <NetgElgbly>	[0..1]	±		1561
	Registration <Regn>	[0..1]	±		1561
	LegalRestrictions <LglRstrctns>	[0..1]	±		1561
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1562
	TaxCapacity <TaxCpcty>	[0..1]	±		1562
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1562
	Tracking <Trckg>	[0..1]	±		1562
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1563
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1563
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1563
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1563
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1564
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1564

---

**Constraints****• CashSettlementSystemUsageRule**

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**• OpeningClosingUsageRule**

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

---

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

- **SettlementDetailsElementsUsageRule**

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

### 32.4.2.1.7 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

*Presence:* [0..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

*Impacted by:* C70 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following elements (see "StandingSettlementInstruction16" on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1571
	Counterparty <CtrPty>	[1..1]	±		1571
	Vendor <Vndr>	[0..1]	±		1571
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1571
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1573

**Constraints**

- **VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

**32.4.2.1.8 DeliveringSettlementParties <DlvrgSttlmPties>**

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C11 "BookTransferGuideline", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties79" on page 1409 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1410
	Party3 <Pty3>	[0..1]	±		1410
	Party4 <Pty4>	[0..1]	±		1410
	Party5 <Pty5>	[0..1]	±		1411

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition

/Party4 is present

Following Must be True

/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```

On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present

```

### 32.4.2.1.9 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C11 "BookTransferGuideline", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties79" on page 1409 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1410
	Party3 <Pty3>	[0..1]	±		1410
	Party4 <Pty4>	[0..1]	±		1410
	Party5 <Pty5>	[0..1]	±		1411

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```

On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present

```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```

On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present

```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```

On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present

```

**32.4.2.1.10 CashParties <CshPties>***Presence:* [0..1]*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.**CashParties <CshPties>** contains the following elements (see "[CashParties36](#)" on page 1396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1397
	DebtorAgent <DbtrAgt>	[0..1]	±		1397
	Creditor <Cdtr>	[0..1]	±		1398
	CreditorAgent <CdtrAgt>	[0..1]	±		1398
	Intermediary <Intrmy>	[0..1]	±		1399

**32.4.2.1.11 SettlementAmount <SttlmAmt>***Presence:* [0..1]*Definition:* Total amount of money to be paid or received in exchange for the securities.**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection95](#)" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1052
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1052
	BrokerageAmountIndicator <BrkrgeAmtInd>	[0..1]	Indicator		1052
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1052
	Amount <Amt>	[0..1]	Amount	C2, C7	1053
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1053
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1053
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1054
	ValueDate <ValDt>	[0..1]	±		1054

**32.4.2.1.12 OtherAmounts <OthrAmts>***Presence:* [0..1]*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts39" on page 1074 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1075
	ChargesFees <ChrgsFees>	[0..1]	±		1076
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1076
	TradeAmount <TradAmt>	[0..1]	±		1076
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1077
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1077
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1077
	LocalTax <LclTax>	[0..1]	±		1078
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1078
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1078
	Margin <Mrgn>	[0..1]	±		1079
	Other <Othr>	[0..1]	±		1079
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1079
	ShippingAmount <ShppgAmt>	[0..1]	±		1080
	SpecialConcession <SpclCncssn>	[0..1]	±		1080
	StampDuty <StrmpDty>	[0..1]	±		1080
	StockExchangeTax <StockXchgTax>	[0..1]	±		1081
	TransferTax <TrfTax>	[0..1]	±		1081
	TransactionTax <TxTax>	[0..1]	±		1081
	ValueAddedTax <ValAddedTax>	[0..1]	±		1082
	WithholdingTax <WhldgTax>	[0..1]	±		1082
	NetGainLoss <NetGnLoss>	[0..1]	±		1082
	ConsumptionTax <CsmptnTax>	[0..1]	±		1083
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1083
	ResearchFee <RsrchFee>	[0..1]	±		1083

#### 32.4.2.1.13 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C27 "InvestorCountryCodeRule", C55 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following elements (see "OtherParties33" on page 1393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1394
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1394
	StockExchange <StockXchg>	[0..1]	±		1395
	TradeRegulator <TradRgltr>	[0..1]	±		1395
	TripartyAgent <TrptyAgt>	[0..1]	±		1396
	Broker <Brkr>	[0..1]	±		1396

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

#### 32.4.2.1.14 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

*Presence:* [0..1]

*Definition:* Provides information required for the registration or physical settlement.

**AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>** contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		969
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		969
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		970
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C30	970

##### 32.4.2.1.14.1 CertificationIdentification <CertfctnId>

*Presence:* [0..1]

*Definition:* Identification assigned to a deposit.

*Datatype:* "Max35Text" on page 1929

##### 32.4.2.1.14.2 CertificationDateTime <CertfctnDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the certificates in the deposit were validated by the agent.

**CertificationDateTime** <CertfctnDtTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 32.4.2.1.14.3 RegistrarAccount <RegarAcct>

*Presence:* [0..1]

*Definition:* Account at the registrar where financial instruments are registered.

*Datatype:* "Max35Text" on page 1929

#### 32.4.2.1.14.4 CertificateNumber <CertNb>

*Presence:* [0..\*]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Impacted by:* C30 "ISO8532AndIssuerSchemeNameRule"

**CertificateNumber** <CertNb> contains the following elements (see "SecuritiesCertificate4" on page 1358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1358
	Issuer <Issr>	[0..1]	Text		1358
	SchemeName <SchmeNm>	[0..1]	Text		1358

#### Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

#### 32.4.2.1.15 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C64 "SupplementaryDataRule"

**SupplementaryData** <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

---

### 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.

### 32.4.2.2 Deletion <Deltn>

*Presence:* [1..1]

*Definition:* Deletion of information in the securities transaction.

**Deletion <Deltn>** contains the following **SecuritiesSettlementTransactionDetails39** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		972
	<b>Linkages</b> <Lnkgs>	[0..*]	±		973
	<b>TradeDetails</b> <TradDtls>	[0..1]	±	C3, C16, C25, C31, C53, C65, C67	973
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C52	976
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C18, C57	979
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C12, C38, C62	979
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C70	983
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C11, C44, C47, C50	984
	<b>ReceivingSettlementParties</b> <RcvvgSttlmPties>	[0..1]	±	C11, C44, C47, C50	985
	<b>CashParties</b> <CshPties>	[0..1]	±		986
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		986
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		986
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C27, C55	987
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			988
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		988
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		988
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		989
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C30	989
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C64	989

### 32.4.2.2.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

*Presence:* [0..1]

*Definition:* Provides settlement type and identification information.

**SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>** contains the following elements (see "[SettlementTypeAndAdditionalParameters13](#)" on page 1318 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1318
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1318
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1318

#### 32.4.2.2.2 Linkages <Lnkgs>

*Presence:* [0..\*]

*Definition:* Link to another transaction that must be processed after, before or at the same time.

**Linkages <Lnkgs>** contains the following elements (see "[Linkages40](#)" on page 1346 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±		1346

#### 32.4.2.2.3 TradeDetails <TradDtls>

*Presence:* [0..1]

*Definition:* Details of the trade.

*Impacted by:* [C3 "AdditionalDetailsRule"](#), [C16 "CurrencyToBuyOrSellRule"](#), [C25 "InvestorCapacityRule"](#), [C31 "LateDeliveryDateRule"](#), [C53 "PlaceOfTradeRule"](#), [C65 "TradeDateGuideline"](#), [C67 "TradeDateTimeUTCRule"](#)

**TradeDetails <TradDtIs>** contains the following elements (see "[SecuritiesTradeDetails91](#)" on page 1308 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1310
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1310
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1310
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1310
	TradeDate <TradDt>	[0..1]	±		1311
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1311
	DealPrice <DealPric>	[0..1]	±		1311
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1312
	OpeningClosing <OpngClsg>	[0..1]	±		1312
	Reporting <Rptg>	[0..*]	±		1312
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1312
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1313
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1313
	TypeOfPrice <TpOfPric>	[0..1]	±		1313
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1313
	MatchingStatus <MtchgSts>	[0..1]	±		1314
	AffirmationStatus <AffirmSts>	[0..1]	±		1314
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		1314
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtIs>	[0..1]	Text		1314

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

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- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### **32.4.2.2.4 FinancialInstrumentAttributes <FinInstrmAttrbts>**

*Presence:* [0..1]

*Definition:* Attributes defining a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C52 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes91" on page 1154 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1157
	DayCountBasis <DayCntBsis>	[0..1]	±		1157
	RegistrationForm <RegnForm>	[0..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1157
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentFrequency <PmtFrqcy>	[0..1]			1158
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentStatus <PmtSts>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160
	ClassificationType <ClssfctnTp>	[0..1]	±		1160
	OptionStyle <OptnStyle>	[0..1]	±		1161
	OptionType <OptnTp>	[0..1]			1161
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1162
	CouponDate <CpnDt>	[0..1]	Date		1162
	ExpiryDate <XpryDt>	[0..1]	Date		1162
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1162
	MaturityDate <MtrtyDt>	[0..1]	Date		1162
	IssueDate <IssdDt>	[0..1]	Date		1163
	NextCallableDate <NxtClblDt>	[0..1]	Date		1163
	PutableDate <PutblDt>	[0..1]	Date		1163
	DatedDate <DtdDt>	[0..1]	Date		1163
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1163
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1163
	NextFactor <NxtFctr>	[0..1]	Rate		1163
	InterestRate <IntrstRate>	[0..1]	Rate		1164
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1164
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1164
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1164
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1164
{Or	Short <Shrt>	[1..1]	Text		1164
Or}	Long <Lng>	[1..1]	±		1164
	PoolNumber <PoolNb>	[0..1]	±		1165
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1165
	CallableIndicator <ClblInd>	[0..1]	Indicator		1165
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1165
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1166
	ExercisePrice <ExrcPric>	[0..1]	±		1166
	SubscriptionPrice <SbcptPric>	[0..1]	±		1166
	ConversionPrice <ConvsvPric>	[0..1]	±		1166
	StrikePrice <StrkPric>	[0..1]	±		1167
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1167
	ContractSize <CtrctSz>	[0..1]	±		1167
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1167
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1169

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**32.4.2.2.5 QuantityAndAccountDetails <QtyAndAcctDtls>***Presence:* [0..1]*Definition:* Details related to the account and quantity involved in the transaction.*Impacted by:* C18 "DenominationRule", C57 "SafekeepingPlaceGuideline"**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following elements (see "QuantityAndAccount81" on page 1486 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1486
	AccountOwner <AcctOwnr>	[0..1]	±		1487
	CashAccount <CshAcct>	[0..1]	±		1487
	SafekeepingPlace <StkpgPlc>	[0..1]	±	C38	1487
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1488

**Constraints**

- DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLocalCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

**32.4.2.2.6 SettlementParameters <SttlmParams>***Presence:* [0..1]

**Definition:** Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**Impacted by:** C12 "CashSettlementSystemUsageRule", C38 "OpeningClosingUsageRule", C62 "SettlementDetailsElementsUsageRule"

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails165" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1559
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1559
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1559
	CCPEligibility <CCPElgbly>	[0..1]	±		1559
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1560
	CashClearingSystem <CshClrSys>	[0..1]	±		1560
	ExposureType <XpsrTp>	[0..1]	±		1560
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1560
	MarketClientSide <MktClntSd>	[0..1]	±		1561
	NettingEligibility <NetgElgbly>	[0..1]	±		1561
	Registration <Regn>	[0..1]	±		1561
	LegalRestrictions <LglRstrctns>	[0..1]	±		1561
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1562
	TaxCapacity <TaxCpcty>	[0..1]	±		1562
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1562
	Tracking <Trckg>	[0..1]	±		1562
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1563
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1563
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1563
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1563
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1564
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1564

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**Constraints****• CashSettlementSystemUsageRule**

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

**• OpeningClosingUsageRule**

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

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ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

- **SettlementDetailsElementsUsageRule**

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

#### 32.4.2.2.7 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

*Presence:* [0..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

*Impacted by:* C70 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following elements (see "StandingSettlementInstruction16" on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1571
	Counterparty <CtrPty>	[1..1]	±		1571
	Vendor <Vndr>	[0..1]	±		1571
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1571
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1573

**Constraints**

- **VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

**32.4.2.2.8 DeliveringSettlementParties <DlvrgSttlmPties>**

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C11 "BookTransferGuideline", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties79" on page 1409 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1410
	Party3 <Pty3>	[0..1]	±		1410
	Party4 <Pty4>	[0..1]	±		1410
	Party5 <Pty5>	[0..1]	±		1411

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

On Condition

/Party3 is present

Following Must be True

/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition

/Party4 is present

Following Must be True

/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```

On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present

```

### 32.4.2.2.9 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C11 "BookTransferGuideline", C44 "Party3PresenceRule", C47 "Party4PresenceRule", C50 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties79" on page 1409 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1410
	Party3 <Pty3>	[0..1]	±		1410
	Party4 <Pty4>	[0..1]	±		1410
	Party5 <Pty5>	[0..1]	±		1411

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```

On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present

```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```

On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present

```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```

On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present

```

**32.4.2.2.10 CashParties <CshPties>***Presence:* [0..1]*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.**CashParties <CshPties>** contains the following elements (see "[CashParties36](#)" on page 1396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1397
	DebtorAgent <DbtrAgt>	[0..1]	±		1397
	Creditor <Cdtr>	[0..1]	±		1398
	CreditorAgent <CdtrAgt>	[0..1]	±		1398
	Intermediary <Intrmy>	[0..1]	±		1399

**32.4.2.2.11 SettlementAmount <SttlmAmt>***Presence:* [0..1]*Definition:* Total amount of money to be paid or received in exchange for the securities.**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection95](#)" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1052
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1052
	BrokerageAmountIndicator <BrkrgeAmtInd>	[0..1]	Indicator		1052
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1052
	Amount <Amt>	[0..1]	Amount	C2, C7	1053
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1053
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1053
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1054
	ValueDate <ValDt>	[0..1]	±		1054

**32.4.2.2.12 OtherAmounts <OthrAmts>***Presence:* [0..1]*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts39" on page 1074 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1075
	ChargesFees <ChrgsFees>	[0..1]	±		1076
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1076
	TradeAmount <TradAmt>	[0..1]	±		1076
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1077
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1077
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1077
	LocalTax <LclTax>	[0..1]	±		1078
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1078
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1078
	Margin <Mrgn>	[0..1]	±		1079
	Other <Othr>	[0..1]	±		1079
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1079
	ShippingAmount <ShppgAmt>	[0..1]	±		1080
	SpecialConcession <SpclCncssn>	[0..1]	±		1080
	StampDuty <StrmpDty>	[0..1]	±		1080
	StockExchangeTax <StockXchgTax>	[0..1]	±		1081
	TransferTax <TrfTax>	[0..1]	±		1081
	TransactionTax <TxTax>	[0..1]	±		1081
	ValueAddedTax <ValAddedTax>	[0..1]	±		1082
	WithholdingTax <WhldgTax>	[0..1]	±		1082
	NetGainLoss <NetGnLoss>	[0..1]	±		1082
	ConsumptionTax <CsmptnTax>	[0..1]	±		1083
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1083
	ResearchFee <RsrchFee>	[0..1]	±		1083

#### 32.4.2.2.13 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C27 "InvestorCountryCodeRule", C55 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following elements (see "OtherParties33" on page 1393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1394
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1394
	StockExchange <StockXchg>	[0..1]	±		1395
	TradeRegulator <TradRgltr>	[0..1]	±		1395
	TripartyAgent <TrptyAgt>	[0..1]	±		1396
	Broker <Brkr>	[0..1]	±		1396

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

#### 32.4.2.2.14 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

*Presence:* [0..1]

*Definition:* Provides information required for the registration or physical settlement.

**AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>** contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		988
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		988
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		989
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C30	989

##### 32.4.2.2.14.1 CertificationIdentification <CertfctnId>

*Presence:* [0..1]

*Definition:* Identification assigned to a deposit.

*Datatype:* "Max35Text" on page 1929

##### 32.4.2.2.14.2 CertificationDateTime <CertfctnDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the certificates in the deposit were validated by the agent.

**CertificationDateTime** <CertfctnDtTm> contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 32.4.2.2.14.3 RegistrarAccount <RegarAcct>

*Presence:* [0..1]

*Definition:* Account at the registrar where financial instruments are registered.

*Datatype:* "Max35Text" on page 1929

#### 32.4.2.2.14.4 CertificateNumber <CertNb>

*Presence:* [0..\*]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Impacted by:* C30 "ISO8532AndIssuerSchemeNameRule"

**CertificateNumber** <CertNb> contains the following elements (see "SecuritiesCertificate4" on page 1358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1358
	Issuer <Issr>	[0..1]	Text		1358
	SchemeName <SchmeNm>	[0..1]	Text		1358

#### Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

#### 32.4.2.2.15 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C64 "SupplementaryDataRule"

**SupplementaryData** <SplmtryData> contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### **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.

#### **32.4.2.3 Modification <Mod>**

*Presence:* [1..1]

*Definition:* Modification of information in the securities transaction.

**Modification <Mod>** contains the following **SecuritiesSettlementTransactionDetails40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementTypeAndAdditionalParameters</b> <SttlmTpAndAddtlParams>	[0..1]	±		992
	<b>Linkages</b> <Lnkgs>	[0..*]	±	C34	992
	<b>TradeDetails</b> <TradDtls>	[0..1]	±	C6, C17, C26, C32, C54, C66, C68	992
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[0..1]	±	C21, C22, C28, C29, C39	995
	<b>FinancialInstrumentAttributes</b> <FinInstrmAttrbts>	[0..1]	±	C4, C52	996
	<b>QuantityAndAccountDetails</b> <QtyAndAcctDtls>	[0..1]	±	C19, C58, C59	999
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±	C12, C38, C62	1000
	<b>StandingSettlementInstructionDetails</b> <StgSttlmInstrDtls>	[0..1]	±	C70	1004
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C10, C20, C41, C43, C46, C49, C61	1004
	<b>ReceivingSettlementParties</b> <RcvSttlmPties>	[0..1]	±	C10, C20, C41, C43, C46, C49, C61	1006
	<b>CashParties</b> <CshPties>	[0..1]	±		1008
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1008
	<b>OtherAmounts</b> <OthrAmts>	[0..1]	±		1009
	<b>OtherBusinessParties</b> <OthrBizPties>	[0..1]	±	C27, C55	1010
	<b>AdditionalPhysicalOrRegistrationDetails</b> <AddtlPhysOrRegnDtls>	[0..1]			1011
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		1011
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		1011

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		1012
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C30	1012
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C64	1012

#### 32.4.2.3.1 SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>

*Presence:* [0..1]

*Definition:* Provides settlement type and identification information.

**SettlementTypeAndAdditionalParameters <SttlmTpAndAddtlParams>** contains the following elements (see "SettlementTypeAndAdditionalParameters14" on page 1317 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <ScitiesMvmntTp>	[0..1]	CodeSet		1317
	Payment <Pmt>	[0..1]	CodeSet		1317
	CommonIdentification <CmonId>	[0..1]	Text		1317
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1317
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1318

#### 32.4.2.3.2 Linkages <Lnkgs>

*Presence:* [0..\*]

*Definition:* Link to another transaction that must be processed after, before or at the same time.

*Impacted by:* C34 "LinkedQuantityRule"

**Linkages <Lnkgs>** contains the following elements (see "Linkages38" on page 1347 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C18	1347
	MessageNumber <MsgNb>	[0..1]	±	C16	1348
	Reference <Ref>	[1..1]	±		1348
	LinkedQuantity <LkdQty>	[0..1]	±		1348

#### Constraints

- **LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

#### 32.4.2.3.3 TradeDetails <TradDtls>

*Presence:* [0..1]

*Definition:* Details of the trade.

*Impacted by:* C6 "AdditionalDetailsRule", C17 "CurrencyToBuyOrSellRule", C26 "InvestorCapacityRule", C32 "LateDeliveryDateRule", C54 "PlaceOfTradeRule", C66 "TradeDateGuideline", C68 "TradeDateTimeUTCRule"

**TradeDetails <TradDtIs>** contains the following elements (see "SecuritiesTradeDetails92" on page 1301 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1303
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1303
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1303
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1303
	TradeDate <TradDt>	[0..1]	±		1304
	SettlementDate <SttlmDt>	[0..1]	±		1304
	LateDeliveryDate <LateDlrvyDt>	[0..1]	±		1304
	DealPrice <DealPric>	[0..1]	±		1305
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1305
	OpeningClosing <OpngClsg>	[0..1]	±		1305
	Reporting <Rptg>	[0..*]	±		1305
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1306
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1306
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1306
	TypeOfPrice <TpOfPric>	[0..1]	±		1306
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1307
	MatchingStatus <MtchgSts>	[0..1]	±		1307
	AffirmationStatus <AffirmSts>	[0..1]	±		1307
	FXAdditionalDetails <FxAddtlDtIs>	[0..1]	Text		1307
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrccAddtlDtIs>	[0..1]	Text		1308

### Constraints

- AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account

owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### 32.4.2.3.4 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* [C21 "DescriptionPresenceRule"](#), [C22 "DescriptionUsageRule"](#), [C28 "ISINGuideline"](#), [C29 "ISINPresenceRule"](#), [C39 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see ["SecurityIdentification19"](#) on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

#### Constraints

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

---

- **OtherIdentificationPresenceRule**

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

On Condition

/OtherIdentification[\*] is absent

Following Must be True

/ISIN Must be present

Or        /Description Must be present

### **32.4.2.3.5 FinancialInstrumentAttributes <FinInstrmAttrbts>**

*Presence:* [0..1]

*Definition:* Attributes defining a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C52 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes91" on page 1154 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1157
	DayCountBasis <DayCntBsis>	[0..1]	±		1157
	RegistrationForm <RegnForm>	[0..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1157
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentFrequency <PmtFrqcy>	[0..1]			1158
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentStatus <PmtSts>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160
	ClassificationType <ClssfctnTp>	[0..1]	±		1160
	OptionStyle <OptnStyle>	[0..1]	±		1161
	OptionType <OptnTp>	[0..1]			1161
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1162
	CouponDate <CpnDt>	[0..1]	Date		1162
	ExpiryDate <XpryDt>	[0..1]	Date		1162
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1162
	MaturityDate <MtrtyDt>	[0..1]	Date		1162
	IssueDate <IssdDt>	[0..1]	Date		1163
	NextCallableDate <NxtClblDt>	[0..1]	Date		1163
	PutableDate <PutblDt>	[0..1]	Date		1163
	DatedDate <DtdDt>	[0..1]	Date		1163
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1163
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1163
	NextFactor <NxtFctr>	[0..1]	Rate		1163
	InterestRate <IntrstRate>	[0..1]	Rate		1164
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1164
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1164
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1164
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1164
{Or	Short <Shrt>	[1..1]	Text		1164
Or}	Long <Lng>	[1..1]	±		1164
	PoolNumber <PoolNb>	[0..1]	±		1165
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1165
	CallableIndicator <ClblInd>	[0..1]	Indicator		1165
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1165
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1166
	ExercisePrice <ExrcPric>	[0..1]	±		1166
	SubscriptionPrice <SbcptPric>	[0..1]	±		1166
	ConversionPrice <ConvsvPric>	[0..1]	±		1166
	StrikePrice <StrkPric>	[0..1]	±		1167
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1167
	ContractSize <CtrctSz>	[0..1]	±		1167
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1167
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1169

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**32.4.2.3.6 QuantityAndAccountDetails <QtyAndAcctDtls>**

*Presence:* [0..1]

*Definition:* Details related to the account and quantity involved in the transaction.

*Impacted by:* C19 "DenominationRule", C58 "SafekeepingPlaceGuideline", C59 "SafekeepingPlaceRule"

**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following elements (see "QuantityAndAccount83" on page 1480 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[0..1]	±		1481
	DenominationChoice <DnmtnChc>	[0..1]	Text		1481
	AccountOwner <AcctOwnr>	[0..1]	±		1481
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1481
	CashAccount <CshAcct>	[0..1]	±		1482
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C38	1482
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1482

**Constraints**

- DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

---

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### **32.4.2.3.7 SettlementParameters <SttlmParams>**

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

*Impacted by:* C12 "CashSettlementSystemUsageRule", C38 "OpeningClosingUsageRule", C62 "SettlementDetailsElementsUsageRule"

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails165" on page 1555 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1559
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1559
	BeneficialOwnership <BnfcIOwnrsh>	[0..1]	±		1559
	CCPEligibility <CCPElgbly>	[0..1]	±		1559
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1560
	CashClearingSystem <CshClrSys>	[0..1]	±		1560
	ExposureType <XpsrTp>	[0..1]	±		1560
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1560
	MarketClientSide <MktClntSd>	[0..1]	±		1561
	NettingEligibility <NetgElgbly>	[0..1]	±		1561
	Registration <Regn>	[0..1]	±		1561
	LegalRestrictions <LglRstrctns>	[0..1]	±		1561
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1562
	TaxCapacity <TaxCpcty>	[0..1]	±		1562
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1562
	Tracking <Trckg>	[0..1]	±		1562
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1563
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1563
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1563
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1563
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1564
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1564

#### Constraints

- **CashSettlementSystemUsageRule**

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **OpeningClosingUsageRule**

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

- **SettlementDetailsElementsUsageRule**

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

### 32.4.2.3.8 StandingSettlementInstructionDetails <StgSttlmInstrDtls>

*Presence:* [0..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

*Impacted by:* C70 "VendorPresenceRule"

**StandingSettlementInstructionDetails <StgSttlmInstrDtls>** contains the following elements (see "StandingSettlementInstruction16" on page 1570 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1571
	Counterparty <CtrPty>	[1..1]	±		1571
	Vendor <Vndr>	[0..1]	±		1571
	OtherDeliveringSettlementParties <OthrDlvrSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1571
	OtherReceivingSettlementParties <OthrRcvgSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1573

#### Constraints

- **VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True

/Vendor Must be present

### 32.4.2.3.9 DeliveringSettlementParties <DlvrSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C10 "BookTransferGuideline", C20 "DepositoryGuideline", C41 "Party2PresenceRule", C43 "Party3PresenceRule", C46 "Party4PresenceRule", C49 "Party5PresenceRule", C61 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties76" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 32.4.2.3.10 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C10 "BookTransferGuideline", C20 "DepositoryGuideline", C41 "Party2PresenceRule", C43 "Party3PresenceRule", C46 "Party4PresenceRule", C49 "Party5PresenceRule", C61 "SettlementChainGuideline"

**ReceivingSettlementParties <RcvgSttImPties>** contains the following elements (see "SettlementParties76" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 32.4.2.3.11 CashParties <CshPties>

*Presence:* [0..1]

*Definition:* Cash parties involved in the transaction if different from the securities settlement parties.

**CashParties <CshPties>** contains the following elements (see "[CashParties36](#)" on page 1396 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1397
	DebtorAgent <DbtrAgt>	[0..1]	±		1397
	Creditor <Cdtr>	[0..1]	±		1398
	CreditorAgent <CdtrAgt>	[0..1]	±		1398
	Intermediary <Intrmy>	[0..1]	±		1399

### 32.4.2.3.12 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "AmountAndDirection95" on page 1051 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1052
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1052
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1052
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1052
	Amount <Amt>	[0..1]	Amount	C2, C7	1053
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1053
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1053
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1054
	ValueDate <ValDt>	[0..1]	±		1054

#### 32.4.2.3.13 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following elements (see "OtherAmounts39" on page 1074 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1075
	ChargesFees <ChrgsFees>	[0..1]	±		1076
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1076
	TradeAmount <TradAmt>	[0..1]	±		1076
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1077
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1077
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1077
	LocalTax <LclTax>	[0..1]	±		1078
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1078
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1078
	Margin <Mrgn>	[0..1]	±		1079
	Other <Othr>	[0..1]	±		1079
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1079
	ShippingAmount <ShppgAmt>	[0..1]	±		1080
	SpecialConcession <SpclCncssn>	[0..1]	±		1080
	StampDuty <StrmpDty>	[0..1]	±		1080
	StockExchangeTax <StockXchgTax>	[0..1]	±		1081
	TransferTax <TrfTax>	[0..1]	±		1081
	TransactionTax <TxTax>	[0..1]	±		1081
	ValueAddedTax <ValAddedTax>	[0..1]	±		1082
	WithholdingTax <WhldgTax>	[0..1]	±		1082
	NetGainLoss <NetGnLoss>	[0..1]	±		1082
	ConsumptionTax <CsmptnTax>	[0..1]	±		1083
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1083
	ResearchFee <RsrchFee>	[0..1]	±		1083

#### 32.4.2.3.14 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

*Impacted by:* C27 "InvestorCountryCodeRule", C55 "QualifiedForeignIntermediaryRule"

**OtherBusinessParties <OthrBizPties>** contains the following elements (see "OtherParties33" on page 1393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1394
	QualifiedForeignIntermediary <QlfdFrgnIntrmy>	[0..1]	±		1394
	StockExchange <StockXchg>	[0..1]	±		1395
	TradeRegulator <TradRgltr>	[0..1]	±		1395
	TripartyAgent <TrptyAgt>	[0..1]	±		1396
	Broker <Brkr>	[0..1]	±		1396

#### Constraints

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

#### 32.4.2.3.15 AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>

*Presence:* [0..1]

*Definition:* Provides information required for the registration or physical settlement.

**AdditionalPhysicalOrRegistrationDetails <AddtlPhysOrRegnDtls>** contains the following **RegistrationParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CertificationIdentification</b> <CertfctnId>	[0..1]	Text		1011
	<b>CertificationDateTime</b> <CertfctnDtTm>	[0..1]	±		1011
	<b>RegistrarAccount</b> <RegarAcct>	[0..1]	Text		1012
	<b>CertificateNumber</b> <CertNb>	[0..*]	±	C30	1012

##### 32.4.2.3.15.1 CertificationIdentification <CertfctnId>

*Presence:* [0..1]

*Definition:* Identification assigned to a deposit.

*Datatype:* "Max35Text" on page 1929

##### 32.4.2.3.15.2 CertificationDateTime <CertfctnDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the certificates in the deposit were validated by the agent.

**CertificationDateTime <CertfctnDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 32.4.2.3.15.3 RegistrarAccount <RegarAcct>

*Presence:* [0..1]

*Definition:* Account at the registrar where financial instruments are registered.

*Datatype:* "Max35Text" on page 1929

#### 32.4.2.3.15.4 CertificateNumber <CertNb>

*Presence:* [0..\*]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Impacted by:* C30 "ISO8532AndIssuerSchemeNameRule"

**CertificateNumber <CertNb>** contains the following elements (see "SecuritiesCertificate4" on page 1358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1358
	Issuer <Issr>	[0..1]	Text		1358
	SchemeName <SchmeNm>	[0..1]	Text		1358

#### Constraints

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

#### 32.4.2.3.16 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C64 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

## **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.

# **33 sese.039.001.04 SecuritiesSettlementTransactionModification RequestStatusAdviceV04**

## **33.1 MessageDefinition Functionality**

### Scope

An account servicer sends a SecuritiesSettlementTransactionModificationRequestStatusAdvice to an account owner to advise the status of a SecuritiesSettlementModificationRequest message previously sent by the account owner.

The account servicer may be:

- a central securities depository or another settlement market infrastructure managing securities settlement transactions on behalf of their participants
- an custodian acting as an accounting and/or settlement agent.

### Usage

The message may also be used to:

- re-send a message sent by the account owner to the account servicer,
- provide a third party with a copy of a message being sent by the account owner for information,
- re-send to a third party a copy of a message being sent by the account owner for information

using the relevant elements in the Business Application Header.

### Outline

The SecuritiesSettlementTransactionModificationRequestStatusAdviceV04 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. ModificationRequestReference

Reference to the unambiguous identification of the cancellation request as per the account owner.

B. AccountOwner

Party that legally owns the account.

C. SafekeepingAccount

Account to or from which a securities entry is made.

D. TransactionIdentification

Provides unambiguous transaction identification information.

E. ModificationProcessingStatus

Provides details on the processing status of the request.

F. TransactionDetails

Identifies the details of the transaction.

G. SupplementaryData

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

## 33.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesSttlmTxModReqStsAdv>	[1..1]			
	<b>ModificationRequestReference</b> <ModReqRef>	[1..1]			1018
	<b>Identification</b> <Id>	[1..1]	Text		1018
	<b>AccountOwner</b> <AcctOwnr>	[0..1]	±		1019
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		1019
	<b>TransactionIdentification</b> <TxId>	[0..1]		C1, C13	1019
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		1020
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		1020
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		1020
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		1020
	<b>OtherIdentification</b> <OthrId>	[0..1]	Text		1020
	<b>ModificationProcessingStatus</b> <ModPrcgSts>	[1..1]	±		1021
	<b>TransactionDetails</b> <TxDtls>	[0..1]			1021
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C9, C10, C11, C12, C14	1022
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		1023
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		1023
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		1024
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1024
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		1024
	<b>TradeDate</b> <TradDt>	[0..1]	±		1025
	<b>DeliveringSettlementParties</b> <DlvrSttlmPties>	[0..1]	±	C15, C16, C17, C18	1025
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C15, C16, C17, C18	1026
	<b>Investor</b> <Invstr>	[0..1]	±		1027
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C19	1027

## 33.3 Constraints

### C1 AccountOwnerTransactionIdentificationRule

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

### C2 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.

### C3 ActiveOrHistoricCurrency

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

### C4 AdditionalReasonInformationRule

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### C5 AnyBIC

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

### C6 Country

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

### C7 CurrencyAmount

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

Note: The decimal separator is a dot.

### C8 CurrencyAmount

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

Note: The decimal separator is a dot.

### C9 DescriptionPresenceRule

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

### C10 DescriptionUsageRule

Description must be used alone as the last resort.

### C11 ISINGuideline

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C12 ISINPresenceRule**

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

**C13 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

**C14 OtherIdentificationPresenceRule**

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

**C15 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C16 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C17 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C18 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C19 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.

## 33.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 33.4.1 ModificationRequestReference <ModReqRef>

*Presence:* [1..1]

*Definition:* Reference to the unambiguous identification of the cancellation request as per the account owner.

**ModificationRequestReference <ModReqRef>** contains the following **Identification14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	Text		1018

#### 33.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of a document, message or transaction.

*Datatype:* "Max35Text" on page 1929

## 33.4.2 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "[PartyIdentification98](#)" on page 1454 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1454
	LEI <LEI>	[0..1]	IdentifierSet		1455

## 33.4.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

## 33.4.4 TransactionIdentification <TxId>

*Presence:* [0..1]

*Definition:* Provides unambiguous transaction identification information.

*Impacted by:* [C1 "AccountOwnerTransactionIdentificationRule"](#), [C13 "NoAccountOwnerTransactionIdentificationRule"](#)

**TransactionIdentification <TxId>** contains the following **TransactionIdentifications33** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[1..1]	Text		1020
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		1020
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		1020
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		1020
	<b>OtherIdentification</b> <OthrId>	[0..1]	Text		1020

**Constraints**

- **AccountOwnerTransactionIdentificationRule**

If AccountOwnerTransactionIdentification is NONREF then at least one of the other references must be present.

On Condition

/AccountOwnerTransactionIdentification is equal to value 'NONREF'

Following Must be True

/AccountServicerTransactionIdentification Must be present

Or /MarketInfrastructureTransactionIdentification Must be present

Or /ProcessorTransactionIdentification Must be present

Or /OtherIdentification Must be present

- **NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, then the AccountOwnerTransactionIdentification must be NONREF.

#### 33.4.4.1 AccountOwnerTransactionIdentification <AcctOwnrTxld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

#### 33.4.4.2 AccountServicerTransactionIdentification <AcctSvcrTxld>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

#### 33.4.4.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxld>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

#### 33.4.4.4 ProcessorTransactionIdentification <PcrTxld>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 1929

#### 33.4.4.5 OtherIdentification <OthrId>

*Presence:* [0..1]

*Definition:* Reference to a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "Max35Text" on page 1929

## 33.4.5 ModificationProcessingStatus <ModPrcgSts>

*Presence:* [1..1]

*Definition:* Provides details on the processing status of the request.

**ModificationProcessingStatus <ModPrcgSts>** contains one of the following elements (see "ModificationProcessingStatus7Choice" on page 1665 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1666
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1667
Or	Denied <Dnd>	[1..1]			1667
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1667
Or}	Reason <Rsn>	[1..*]			1667
	Code <Cd>	[1..1]			1668
{Or	Code <Cd>	[1..1]	CodeSet		1668
Or}	Proprietary <Prtry>	[1..1]	±		1669
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1669
Or	Rejected <Rjctd>	[1..1]	±		1669
Or	Repaired <Rprd>	[1..1]	±		1669
Or	Modified <Modfd>	[1..1]			1670
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1670
Or}	Reason <Rsn>	[0..*]			1670
	Code <Cd>	[1..1]			1671
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1671
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1672
Or}	Proprietary <Prtry>	[1..1]	±		1672

## 33.4.6 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

**TransactionDetails <TxDtIs>** contains the following **TransactionDetails81** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C9, C10, C11, C12, C14	1022
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		1023
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		1023
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		1024
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1024
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		1024
	<b>TradeDate</b> <TradDt>	[0..1]	±		1025
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C15, C16, C17, C18	1025
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C15, C16, C17, C18	1026
	<b>Investor</b> <Invstr>	[0..1]	±		1027

### 33.4.6.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C9 "DescriptionPresenceRule", C10 "DescriptionUsageRule", C11 "ISINGuideline", C12 "ISINPresenceRule", C14 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

**Constraints**

- **DescriptionPresenceRule**

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

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
Or    /Description Must be present
```

### 33.4.6.2 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

### 33.4.6.3 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, eg, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

#### 33.4.6.4 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

#### 33.4.6.5 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection51](#)" on page 1087 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1088
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1088
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1088

#### 33.4.6.6 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate10Choice](#)" on page 1131 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1131
Or}	DateCode <DtCd>	[1..1]	±		1132

**33.4.6.7 TradeDate <TradDt>***Presence:* [0..1]*Definition:* Specifies the date/time on which the trade was executed.**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate5Choice](#)" on page 1133 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1133
Or}	DateCode <DtCd>	[1..1]			1133
{Or	Code <Cd>	[1..1]	CodeSet		1133
Or}	Proprietary <Prtry>	[1..1]	±		1134

**33.4.6.8 DeliveringSettlementParties <DlvrgSttlmPties>***Presence:* [0..1]*Definition:* Identifies the chain of delivering settlement parties.*Impacted by:* [C15 "Party2PresenceRule"](#), [C16 "Party3PresenceRule"](#), [C17 "Party4PresenceRule"](#), [C18 "Party5PresenceRule"](#)**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "[SettlementParties40](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1447
	Party1 <Pty1>	[0..1]	±		1448
	Party2 <Pty2>	[0..1]	±		1448
	Party3 <Pty3>	[0..1]	±		1448
	Party4 <Pty4>	[0..1]	±		1449
	Party5 <Pty5>	[0..1]	±		1449

**Constraints**• **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```

On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present

```

• **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```

On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present

```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

### 33.4.6.9 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C15 "Party2PresenceRule", C16 "Party3PresenceRule", C17 "Party4PresenceRule", C18 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties40" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1447
	Party1 <Pty1>	[0..1]	±		1448
	Party2 <Pty2>	[0..1]	±		1448
	Party3 <Pty3>	[0..1]	±		1448
	Party4 <Pty4>	[0..1]	±		1449
	Party5 <Pty5>	[0..1]	±		1449

#### Constraints

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

### 33.4.6.10 Investor <Invstr>

*Presence:* [0..1]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "[PartyIdentification99](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1453
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	1453
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1453
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1453
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1454
	LEI <LEI>	[0..1]	IdentifierSet		1454

### 33.4.7 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C19 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

## **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.

# 34 sese.040.001.02 SecuritiesSettlementTransactionCounterpart yResponseV02

## 34.1 MessageDefinition Functionality

### Scope

An account owner sends a SecuritiesSettlementTransactionCounterpartyResponse to advise the account servicer that:

- the allegation received is either rejected (that is counterparty's transaction is unknown) or accepted (i.e. either the allegation was passed to the client or the transaction is know with or without mismatches)
- the modification or cancellation request sent by the counterparty for a matched transaction is affirmed or not. The account servicer will therefore proceed or not with the counterparty's request to modify or cancel the transaction.

The account servicer may be a central securities depository or another settlement market infrastructure acting on behalf of their participants

The account owner may be:

- a central securities depository participant which has an account with a central securities depository or a market infrastructure
- an agent (sub-custodian) acting on behalf of their global custodian customer, or
- a custodian acting on behalf of an investment management institution or a broker/dealer.

### Usage

The message may also be used to:

- re-send a message sent by the account owner to the account servicer,
- provide a third party with a copy of a message being sent by the account owner for information,
- re-send to a third party a copy of a message being sent by the account owner for information

using the relevant elements in the Business Application Header.

### Outline

The SecuritiesSettlementTransactionCounterpartyResponseV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

#### A. TransactionIdentification

Provides unambiguous transaction identification information.

#### B. ResponseStatus

Provides the response status related to an allegation or a counterparty's instruction.

C. TransactionDetails

Identifies the details of the transaction.

D. SupplementaryData

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

## 34.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SctiesSttlmTxCtrPtyRspn>	[1..1]			
	TransactionIdentification <TxId>	[1..1]			1032
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..1]	Text		1032
	AccountServicerTransactionIdentification <AcctSvcrTxId>	[0..1]	Text		1032
	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[0..1]	Text		1032
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1033
	ResponseStatus <RspnSts>	[1..1]	±		1033
	TransactionDetails <TxDtls>	[0..1]			1033
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C11	1034
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1035
	Payment <Pmt>	[1..1]	CodeSet		1035
	SettlementQuantity <SttlmQty>	[1..1]	±		1036
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1036
	SettlementAmount <SttlmAmt>	[0..1]	±		1036
	SettlementDate <SttlmDt>	[1..1]	±		1037
	TradeDate <TradDt>	[0..1]	±		1037
	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]	±	C12, C13, C14, C15	1037
	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]	±	C12, C13, C14, C15	1038
	Investor <Invstr>	[0..1]	±		1039
	SupplementaryData <SplmtryData>	[0..*]	±	C16	1039

## 34.3 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 by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters.

### C4 **Country**

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

### C5 **CurrencyAmount**

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

Note: The decimal separator is a dot.

### C6 **CurrencyAmount**

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

Note: The decimal separator is a dot.

### C7 **DescriptionPresenceRule**

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

### C8 **DescriptionUsageRule**

Description must be used alone as the last resort.

### C9 **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

### C10 **ISINPresenceRule**

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

### C11 **OtherIdentificationPresenceRule**

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

### C12 **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C13 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C14 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C15 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C16 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.

## 34.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 34.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Provides unambiguous transaction identification information.

**TransactionIdentification <TxId>** contains the following **TransactionIdentification6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwnerTransactionIdentification</b> <AcctOwnrTxId>	[0..1]	Text		1032
	<b>AccountServicerTransactionIdentification</b> <AcctSvcrTxId>	[0..1]	Text		1032
	<b>MarketInfrastructureTransactionIdentification</b> <MktInfrstrctrTxId>	[0..1]	Text		1032
	<b>ProcessorTransactionIdentification</b> <PrctrTxId>	[0..1]	Text		1033

#### 34.4.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

#### 34.4.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

#### 34.4.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

#### 34.4.1.4 ProcessorTransactionIdentification <PcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 1929

### 34.4.2 ResponseStatus <RspnSts>

*Presence:* [1..1]

*Definition:* Provides the response status related to an allegation or a counterparty's instruction.

**ResponseStatus <RspnSts>** contains one of the following elements (see "ResponseStatus6Choice" on page 1631 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Consented <Cnsntd>	[1..1]			1631
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1632
Or}	Reason <Rsn>	[1..*]			1632
	Code <Cd>	[1..1]			1632
{Or	Code <Cd>	[1..1]	CodeSet		1632
Or}	Proprietary <Prtry>	[1..1]	±		1633
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1633
Or	Rejected <Rjctd>	[1..1]	±		1633
Or}	Pending <Pdg>	[1..1]	±		1633

### 34.4.3 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies the details of the transaction.

**TransactionDetails <TxDtIs>** contains the following **TransactionDetails82** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]	±	C7, C8, C9, C10, C11	1034
	<b>SecuritiesMovementType</b> <SctiesMvmntTp>	[1..1]	CodeSet		1035
	<b>Payment</b> <Pmt>	[1..1]	CodeSet		1035
	<b>SettlementQuantity</b> <SttlmQty>	[1..1]	±		1036
	<b>SafekeepingAccount</b> <SfkpgAcct>	[1..1]	±		1036
	<b>SettlementAmount</b> <SttlmAmt>	[0..1]	±		1036
	<b>SettlementDate</b> <SttlmDt>	[1..1]	±		1037
	<b>TradeDate</b> <TradDt>	[0..1]	±		1037
	<b>DeliveringSettlementParties</b> <DlvrgSttlmPties>	[0..1]	±	C12, C13, C14, C15	1037
	<b>ReceivingSettlementParties</b> <RcvgSttlmPties>	[0..1]	±	C12, C13, C14, C15	1038
	<b>Investor</b> <Invstr>	[0..1]	±		1039

**34.4.3.1 FinancialInstrumentIdentification <FinInstrmId>***Presence:* [1..1]*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.*Impacted by:* C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C9 "ISINGuideline", C10 "ISINPresenceRule", C11 "OtherIdentificationPresenceRule"**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

**Constraints**

- **DescriptionPresenceRule**

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

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
Or    /Description Must be present
```

### 34.4.3.2 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

### 34.4.3.3 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, eg, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

#### 34.4.3.4 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

#### 34.4.3.5 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

#### 34.4.3.6 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection51](#)" on page 1087 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1088
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1088
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1088

**34.4.3.7 SettlementDate <SttImDt>***Presence:* [1..1]*Definition:* Date and time at which the securities are to be delivered or received.**SettlementDate <SttImDt>** contains one of the following elements (see "[SettlementDate10Choice](#)" on page 1131 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1131
Or}	DateCode <DtCd>	[1..1]	±		1132

**34.4.3.8 TradeDate <TradDt>***Presence:* [0..1]*Definition:* Specifies the date/time on which the trade was executed.**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate5Choice](#)" on page 1133 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1133
Or}	DateCode <DtCd>	[1..1]			1133
{Or	Code <Cd>	[1..1]	CodeSet		1133
Or}	Proprietary <Prtry>	[1..1]	±		1134

**34.4.3.9 DeliveringSettlementParties <DlvrgSttImPties>***Presence:* [0..1]*Definition:* Identifies the chain of delivering settlement parties.*Impacted by:* [C12 "Party2PresenceRule"](#), [C13 "Party3PresenceRule"](#), [C14 "Party4PresenceRule"](#), [C15 "Party5PresenceRule"](#)**DeliveringSettlementParties <DlvrgSttImPties>** contains the following elements (see "[SettlementParties40](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1447
	Party1 <Pty1>	[0..1]	±		1448
	Party2 <Pty2>	[0..1]	±		1448
	Party3 <Pty3>	[0..1]	±		1448
	Party4 <Pty4>	[0..1]	±		1449
	Party5 <Pty5>	[0..1]	±		1449

**Constraints**

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

**34.4.3.10 ReceivingSettlementParties <RcvgSttlmPties>**

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C12 "Party2PresenceRule", C13 "Party3PresenceRule", C14 "Party4PresenceRule", C15 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties40" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1447
	Party1 <Pty1>	[0..1]	±		1448
	Party2 <Pty2>	[0..1]	±		1448
	Party3 <Pty3>	[0..1]	±		1448
	Party4 <Pty4>	[0..1]	±		1449
	Party5 <Pty5>	[0..1]	±		1449

**Constraints**

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

**34.4.3.11 Investor <Invstr>**

*Presence:* [0..1]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "[PartyIdentification99](#)" on page 1452 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1453
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	1453
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1453
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1453
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1454
	LEI <LEI>	[0..1]	IdentifierSet		1454

**34.4.4 SupplementaryData <SplmtryData>**

*Presence:* [0..\*]

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

*Impacted by:* C16 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### 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.

## 35 Message Items Types

### 35.1 MessageComponents

#### 35.1.1 Account

##### 35.1.1.1 SecuritiesAccount19

*Definition:* Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

##### 35.1.1.1.1 Identification <Id>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 1929

##### 35.1.1.1.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**Type <Tp>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

##### 35.1.1.1.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* "Max70Text" on page 1930

##### 35.1.1.2 Account29

*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1042
	AccountServicer <AcctSvcr>	[0..1]	±		1042

### 35.1.1.2.1 Identification <Id>

*Presence:* [1..1]

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

**Identification <Id>** contains the following elements (see "[AccountIdentification26](#)" on page 1047 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			1047
	Identification <Id>	[1..1]	Text		1047

### 35.1.1.2.2 AccountServicer <AcctSvcr>

*Presence:* [0..1]

*Definition:* Party that manages the account on behalf of the account owner, that is, manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

**AccountServicer <AcctSvcr>** contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1442
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1443
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1443

### 35.1.1.3 SecuritiesAccount36

*Definition:* Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1042
	Type <Tp>	[0..1]	±		1043
	Name <Nm>	[0..1]	Text		1043
	Designation <Dsgnt>	[0..1]	Text		1043

#### 35.1.1.3.1 Identification <Id>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 1929

### 35.1.1.3.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**Type <Tp>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.1.3.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* "Max70Text" on page 1930

### 35.1.1.3.4 Designation <Dsgnt>

*Presence:* [0..1]

*Definition:* Supplementary registration information applying to a specific block of units for dealing and reporting purposes. The supplementary registration information may be used when all the units are registered, for example, to a funds supermarket, but holdings for each investor have to be reconciled individually.

*Datatype:* "Max35Text" on page 1929

### 35.1.1.4 SecuritiesAccount24

*Definition:* Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1043
	Type <Tp>	[0..1]	±		1044
	Name <Nm>	[0..1]	Text		1044

#### 35.1.1.4.1 Identification <Id>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 1929

**35.1.1.4.2 Type <Tp>***Presence:* [0..1]*Definition:* Specifies the type of securities account.**Type <Tp>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.1.4.3 Name <Nm>***Presence:* [0..1]*Definition:* Description of the account.*Datatype:* "[Max70Text](#)" on page 1930**35.1.2 Account Identification****35.1.2.1 CashAccountIdentification5Choice***Definition:* Unique identifier of an account, as assigned by the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

**35.1.2.1.1 IBAN <IBAN>***Presence:* [1..1]*Definition:* International Bank Account Number (IBAN) - identifier used internationally by financial institutions to uniquely identify the account of a customer. Further specifications of the format and content of the IBAN can be found in the standard ISO 13616 "Banking and related financial services - International Bank Account Number (IBAN)" version 1997-10-01, or later revisions.*Impacted by:* [C20 "IBAN"](#)*Datatype:* "[IBAN2007Identifier](#)" on page 1925**Constraints**

- IBAN**

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

**35.1.2.1.2 Proprietary <Prtry>***Presence:* [1..1]

*Definition:* Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

*Datatype:* "Max34Text" on page 1929

### 35.1.2.2 SecuritiesAccount26

*Definition:* Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1045
	Type <Tp>	[0..1]	±		1045
	Name <Nm>	[0..1]	Text		1045
	Designation <Dsgnt>	[0..1]	Text		1045

#### 35.1.2.2.1 Identification <Id>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 1929

#### 35.1.2.2.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**Type <Tp>** contains one of the following elements (see "PurposeCode7Choice" on page 1345 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1345
Or}	Proprietary <Prtry>	[1..1]	±		1346

#### 35.1.2.2.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

*Datatype:* "Max70Text" on page 1930

#### 35.1.2.2.4 Designation <Dsgnt>

*Presence:* [0..1]

*Definition:* Supplementary registration information applying to a specific block of units for dealing and reporting purposes. The supplementary registration information may be used when all the units are registered, for example, to a funds supermarket, but holdings for each investor have to be reconciled individually.

*Datatype:* "Max35Text" on page 1929

### 35.1.2.3 SecuritiesAccount25

*Definition:* Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1046
	Type <Tp>	[0..1]	±		1046
	Name <Nm>	[0..1]	Text		1046

#### 35.1.2.3.1 Identification <Id>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 1929

#### 35.1.2.3.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**Type <Tp>** contains one of the following elements (see "PurposeCode7Choice" on page 1345 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1345
Or}	Proprietary <Prtry>	[1..1]	±		1346

#### 35.1.2.3.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* "Max70Text" on page 1930

### 35.1.2.4 SecuritiesAccount22

*Definition:* Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1046
	Type <Tp>	[0..1]	±		1047
	Name <Nm>	[0..1]	Text		1047

#### 35.1.2.4.1 Identification <Id>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 1929

#### 35.1.2.4.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Type of securities account.

**Type <Tp>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.2.4.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* "Max70Text" on page 1930

#### 35.1.2.5 AccountIdentification26

*Definition:* Unique identifier of an account, as assigned by the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			1047
	Identification <Id>	[1..1]	Text		1047

##### 35.1.2.5.1 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

**Proprietary <Prtry>** contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1047

##### 35.1.2.5.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.

*Datatype:* "Max35Text" on page 1929

## 35.1.3 Amount

### 35.1.3.1 AmountAndDirection3

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1048
	CreditDebit <CdtDbt>	[1..1]	CodeSet		1048

#### 35.1.3.1.1 Amount <Amt>

*Presence:* [1..1]

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

*Impacted by:* C1 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1794

#### Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 35.1.3.1.2 CreditDebit <CdtDbt>

*Presence:* [1..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 1810

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

#### 35.1.3.2 AmountAndDirection94

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1049
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1049
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1049
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1049
	Amount <Amt>	[1..1]	Amount	C2, C7	1050
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1050
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1050
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1051
	ValueDate <ValDt>	[0..1]	±		1051

#### 35.1.3.2.1 AccruedInterestIndicator <AcrdIntrstInd>

*Presence:* [0..1]

*Definition:* Indicates whether the net proceeds include interest accrued on the financial instrument.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

#### 35.1.3.2.2 StampDutyIndicator <StmpDtyInd>

*Presence:* [0..1]

*Definition:* Whether the net proceeds include stamp duty amount.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

#### 35.1.3.2.3 BrokerageAmountIndicator <BrkrgrAmtInd>

*Presence:* [0..1]

*Definition:* Indicates whether the net proceeds include brokerage fees for the transaction. If absent, element is not required.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

#### 35.1.3.2.4 ResearchFeeIndicator <RsrchFeeInd>

*Presence:* [0..1]

*Definition:* Indicates whether the net proceeds include research fees for the transaction.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 1926):

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

### 35.1.3.2.5 Amount <Amt>

*Presence:* [1..1]

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

*Impacted by:* [C2 "ActiveCurrency"](#), [C7 "CurrencyAmount"](#)

*Datatype:* ["ActiveCurrencyAndAmount"](#) on page 1793

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

### 35.1.3.2.6 CreditDebitIndicator <CdtDbtInd>

*Presence:* [1..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* ["CreditDebitCode"](#) on page 1810

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

### 35.1.3.2.7 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

*Presence:* [0..1]

*Definition:* Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

*Impacted by:* [C1 "ActiveOrHistoricCurrency"](#), [C8 "CurrencyAmount"](#)

*Datatype:* ["ActiveOrHistoricCurrencyAndAmount"](#) on page 1794

#### Constraints

- **ActiveOrHistoricCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

### 35.1.3.2.8 ForeignExchangeDetails <FXDtIs>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms23](#)" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1380
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1380
	ExchangeRate <XchgRate>	[1..1]	Rate		1381
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C2, C7	1381

### 35.1.3.2.9 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Date and time at which the cash is at the disposal of the credit account owner, or ceases to be at the disposal of the debit account owner.

**ValueDate <ValDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

### 35.1.3.3 AmountAndDirection95

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestIndicator <AcrdIntrstInd>	[0..1]	Indicator		1052
	StampDutyIndicator <StmpDtyInd>	[0..1]	Indicator		1052
	BrokerageAmountIndicator <BrkrgrAmtInd>	[0..1]	Indicator		1052
	ResearchFeeIndicator <RsrchFeeInd>	[0..1]	Indicator		1052
	Amount <Amt>	[0..1]	Amount	C2, C7	1053
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1053
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1053
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1054
	ValueDate <ValDt>	[0..1]	±		1054

#### 35.1.3.3.1 AccruedInterestIndicator <AcrdIntrstInd>

*Presence:* [0..1]

*Definition:* Indicates whether the net proceeds include interest accrued on the financial instrument.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

#### 35.1.3.3.2 StampDutyIndicator <StmpDtyInd>

*Presence:* [0..1]

*Definition:* Whether the net proceeds include stamp duty amount.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

#### 35.1.3.3.3 BrokerageAmountIndicator <BrkrgrAmtInd>

*Presence:* [0..1]

*Definition:* Indicates whether the net proceeds include brokerage fees for the transaction. If absent, element is not required.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

#### 35.1.3.3.4 ResearchFeeIndicator <RsrchFeeInd>

*Presence:* [0..1]

*Definition:* Indicates whether the net proceeds include research fees for the transaction.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 1926):

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

### 35.1.3.3.5 Amount <Amt>

*Presence:* [0..1]

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

*Impacted by:* [C2 "ActiveCurrency"](#), [C7 "CurrencyAmount"](#)

*Datatype:* ["ActiveCurrencyAndAmount"](#) on page 1793

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

### 35.1.3.3.6 CreditDebitIndicator <CdtDbtInd>

*Presence:* [0..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* ["CreditDebitCode"](#) on page 1810

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

### 35.1.3.3.7 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

*Presence:* [0..1]

*Definition:* Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

*Impacted by:* [C1 "ActiveOrHistoricCurrency"](#), [C8 "CurrencyAmount"](#)

*Datatype:* ["ActiveOrHistoricCurrencyAndAmount"](#) on page 1794

#### Constraints

- **ActiveOrHistoricCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

### 35.1.3.3.8 ForeignExchangeDetails <FXDtIs>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms23](#)" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1380
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1380
	ExchangeRate <XchgRate>	[1..1]	Rate		1381
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C2, C7	1381

### 35.1.3.3.9 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Date and time at which the cash is at the disposal of the credit account owner, or ceases to be at the disposal of the debit account owner.

**ValueDate <ValDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

### 35.1.3.4 OtherAmounts41

*Definition:* Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1055
	ChargesFees <ChrgsFees>	[0..1]	±		1056
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1056
	TradeAmount <TradAmt>	[0..1]	±		1056
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1057
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1057
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1057
	LocalTax <LclTax>	[0..1]	±		1058
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1058
	Margin <Mrgn>	[0..1]	±		1058
	Other <Othr>	[0..1]	±		1059
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1059
	ShippingAmount <ShppgAmt>	[0..1]	±		1059
	SpecialConcession <SpclCncssn>	[0..1]	±		1060
	StampDuty <StmpDty>	[0..1]	±		1060
	StockExchangeTax <StockXchgTax>	[0..1]	±		1060
	TransferTax <TrfTax>	[0..1]	±		1061
	TransactionTax <TxTax>	[0..1]	±		1061
	ValueAddedTax <ValAddedTax>	[0..1]	±		1061
	WithholdingTax <WhldgTax>	[0..1]	±		1062
	NetGainLoss <NetGnLoss>	[0..1]	±		1062
	ConsumptionTax <CsmptnTax>	[0..1]	±		1062
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1063
	BookValue <BookVal>	[0..1]	±		1063
	ResearchFee <RsrchFee>	[0..1]	±		1063

#### 35.1.3.4.1 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.2 ChargesFees <ChrgsFees>

*Presence:* [0..1]

*Definition:* Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

**ChargesFees <ChrgsFees>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.3 CountryNationalFederalTax <CtryNtlFdrlTax>

*Presence:* [0..1]

*Definition:* Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

**CountryNationalFederalTax <CtryNtlFdrlTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.4 TradeAmount <TradAmt>

*Presence:* [0..1]

*Definition:* Principal amount of a trade (price multiplied by quantity).

**TradeAmount <TradAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.5 ExecutingBrokerAmount <ExctgBrkrAmt>

*Presence:* [0..1]

*Definition:* Amount of money paid to an executing broker as a commission.

**ExecutingBrokerAmount <ExctgBrkrAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.6 IssueDiscountAllowance <IsseDscntAllwnc>

*Presence:* [0..1]

*Definition:* Amount of money defined as a discount on a new issue or on a tranche of an existing issue.

**IssueDiscountAllowance <IsseDscntAllwnc>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.7 PaymentLevyTax <PmtLevyTax>

*Presence:* [0..1]

*Definition:* Amount of payment levy tax.

**PaymentLevyTax <PmtLevyTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.8 LocalTax <LclTax>

*Presence:* [0..1]

*Definition:* Tax charged by the jurisdiction in which the financial instrument settles.

**LocalTax <LclTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.9 LocalBrokerCommission <LclBrkrComssn>

*Presence:* [0..1]

*Definition:* Amount of commission paid to a local broker.

**LocalBrokerCommission <LclBrkrComssn>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.10 Margin <Mrgn>

*Presence:* [0..1]

*Definition:* Amount of money deposited by the trading party in a margin account.

**Margin <Mrgn>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.11 Other <Othr>

*Presence:* [0..1]

*Definition:* An amount that is not indicated by a known business denomination.

**Other <Othr>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.12 RegulatoryAmount <RgltryAmt>

*Presence:* [0..1]

*Definition:* Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

**RegulatoryAmount <RgltryAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.13 ShippingAmount <ShppgAmt>

*Presence:* [0..1]

*Definition:* All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

**ShippingAmount <ShppgAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.14 SpecialConcession <SpclCncssn>

*Presence:* [0..1]

*Definition:* Amount of drawdown or other reduction from or in addition to the deal price.

**SpecialConcession <SpclCncssn>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.15 StampDuty <StmpDty>

*Presence:* [0..1]

*Definition:* Amount of stamp duty.

**StampDuty <StmpDty>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.16 StockExchangeTax <StockXchgTax>

*Presence:* [0..1]

*Definition:* Amount of stock exchange tax.

**StockExchangeTax <StockXchgTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.17 TransferTax <TrfTax>

*Presence:* [0..1]

*Definition:* Amount of tax levied on a transfer of ownership of financial instrument.

**TransferTax <TrfTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.18 TransactionTax <TxTax>

*Presence:* [0..1]

*Definition:* Amount of transaction tax.

**TransactionTax <TxTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.19 ValueAddedTax <ValAddedTax>

*Presence:* [0..1]

*Definition:* Amount of value-added tax.

**ValueAddedTax <ValAddedTax>** contains the following elements (see "AmountAndDirection44" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.20 WithholdingTax <WhldgTax>

*Presence:* [0..1]

*Definition:* Amount of money that will be withheld by a tax authority.

**WithholdingTax <WhldgTax>** contains the following elements (see "AmountAndDirection44" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.21 NetGainLoss <NetGnLoss>

*Presence:* [0..1]

*Definition:* Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.

**NetGainLoss <NetGnLoss>** contains the following elements (see "AmountAndDirection44" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.22 ConsumptionTax <CsmptnTax>

*Presence:* [0..1]

*Definition:* Amount of consumption tax.

**ConsumptionTax <CsmptnTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.23 AccruedCapitalisationAmount <AcrdCptlstnAmt>

*Presence:* [0..1]

*Definition:* Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

**AccruedCapitalisationAmount <AcrdCptlstnAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.24 BookValue <BookVal>

*Presence:* [0..1]

*Definition:* Cost of the securities. May be requested in some countries for tax purposes.

**BookValue <BookVal>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.4.25 ResearchFee <RsrchFee>

*Presence:* [0..1]

*Definition:* Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

**ResearchFee <RsrchFee>** contains the following elements (see "AmountAndDirection44" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5 OtherAmounts40

*Definition:* Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1065
	ChargesFees <ChrgsFees>	[0..1]	±		1066
	CountryNationalFederalTax <CtryNtlFdrlTax>	[0..1]	±		1066
	TradeAmount <TradAmt>	[0..1]	±		1066
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1067
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1067
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1067
	LocalTax <LclTax>	[0..1]	±		1068
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1068
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1068
	Margin <Mrgn>	[0..1]	±		1069
	Other <Othr>	[0..1]	±		1069
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1069
	ShippingAmount <ShppgAmt>	[0..1]	±		1070
	SpecialConcession <SpclCncssn>	[0..1]	±		1070
	StampDuty <StrmpDty>	[0..1]	±		1070
	StockExchangeTax <StockXchgTax>	[0..1]	±		1071
	TransferTax <TrfTax>	[0..1]	±		1071
	TransactionTax <TxTax>	[0..1]	±		1071
	ValueAddedTax <ValAddedTax>	[0..1]	±		1072
	WithholdingTax <WhldgTax>	[0..1]	±		1072
	NetGainLoss <NetGnLoss>	[0..1]	±		1072
	ConsumptionTax <CsmptnTax>	[0..1]	±		1073
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1073
	BookValue <BookVal>	[0..1]	±		1073
	CollateralMonitorAmount <CollMntrAmt>	[0..1]	±		1074
	ResearchFee <RsrchFee>	[0..1]	±		1074

### 35.1.3.5.1 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.2 ChargesFees <ChrgsFees>

*Presence:* [0..1]

*Definition:* Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

**ChargesFees <ChrgsFees>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.3 CountryNationalFederalTax <CtryNtlFdrlTax>

*Presence:* [0..1]

*Definition:* Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

**CountryNationalFederalTax <CtryNtlFdrlTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.4 TradeAmount <TradAmt>

*Presence:* [0..1]

*Definition:* Principal amount of a trade (price multiplied by quantity).

**TradeAmount <TradAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.5 ExecutingBrokerAmount <ExctgBrkrAmt>

*Presence:* [0..1]

*Definition:* Amount of money paid to an executing broker as a commission.

**ExecutingBrokerAmount <ExctgBrkrAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.6 IssueDiscountAllowance <IsseDscntAllwnc>

*Presence:* [0..1]

*Definition:* Amount of money defined as a discount on a new issue or on a tranche of an existing issue.

**IssueDiscountAllowance <IsseDscntAllwnc>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.7 PaymentLevyTax <PmtLevyTax>

*Presence:* [0..1]

*Definition:* Amount of payment levy tax.

**PaymentLevyTax <PmtLevyTax>** contains the following elements (see "AmountAndDirection44" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.8 LocalTax <LclTax>

*Presence:* [0..1]

*Definition:* Tax charged by the jurisdiction in which the financial instrument settles.

**LocalTax <LclTax>** contains the following elements (see "AmountAndDirection44" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.9 LocalTaxCountrySpecific <LclTaxCtrySpfc>

*Presence:* [0..1]

*Definition:* Local tax country specific.

**LocalTaxCountrySpecific <LclTaxCtrySpfc>** contains the following elements (see "AmountAndDirection44" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.10 LocalBrokerCommission <LclBrkrComssn>

*Presence:* [0..1]

*Definition:* Amount of commission paid to a local broker.

**LocalBrokerCommission <LclBrkrComssn>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.11 Margin <Mrgn>

*Presence:* [0..1]

*Definition:* Amount of money deposited by the trading party in a margin account.

**Margin <Mrgn>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.12 Other <Othr>

*Presence:* [0..1]

*Definition:* An amount that is not indicated by a known business denomination.

**Other <Othr>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.13 RegulatoryAmount <RgltryAmt>

*Presence:* [0..1]

*Definition:* Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

**RegulatoryAmount <RgltryAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.5.14 ShippingAmount <ShppgAmt>

*Presence:* [0..1]

*Definition:* All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

**ShippingAmount <ShppgAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.5.15 SpecialConcession <SpclCncssn>

*Presence:* [0..1]

*Definition:* Amount of drawdown or other reduction from or in addition to the deal price.

**SpecialConcession <SpclCncssn>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.5.16 StampDuty <StmpDty>

*Presence:* [0..1]

*Definition:* Amount of stamp duty.

**StampDuty <StmpDty>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.17 StockExchangeTax <StockXchgTax>

*Presence:* [0..1]

*Definition:* Amount of stock exchange tax.

**StockExchangeTax <StockXchgTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.18 TransferTax <TrfTax>

*Presence:* [0..1]

*Definition:* Amount of tax levied on a transfer of ownership of financial instrument.

**TransferTax <TrfTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.19 TransactionTax <TxTax>

*Presence:* [0..1]

*Definition:* Amount of transaction tax.

**TransactionTax <TxTax>** contains the following elements (see "AmountAndDirection44" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.20 ValueAddedTax <ValAddedTax>

*Presence:* [0..1]

*Definition:* Amount of value-added tax.

**ValueAddedTax <ValAddedTax>** contains the following elements (see "AmountAndDirection44" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.21 WithholdingTax <WhldgTax>

*Presence:* [0..1]

*Definition:* Amount of money that will be withheld by a tax authority.

**WithholdingTax <WhldgTax>** contains the following elements (see "AmountAndDirection44" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.22 NetGainLoss <NetGnLoss>

*Presence:* [0..1]

*Definition:* Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.

**NetGainLoss <NetGnLoss>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.23 ConsumptionTax <CsmptnTax>

*Presence:* [0..1]

*Definition:* Amount of consumption tax.

**ConsumptionTax <CsmptnTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.24 AccruedCapitalisationAmount <AcrdCptlstnAmt>

*Presence:* [0..1]

*Definition:* Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

**AccruedCapitalisationAmount <AcrdCptlstnAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.25 BookValue <BookVal>

*Presence:* [0..1]

*Definition:* Cost of the securities. May be requested in some countries for tax purposes.

**BookValue <BookVal>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.26 CollateralMonitorAmount <CollMntrAmt>

*Presence:* [0..1]

*Definition:* Value of the collateral available for the delivery settlement process at the account level.

**CollateralMonitorAmount <CollMntrAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.5.27 ResearchFee <RsrchFee>

*Presence:* [0..1]

*Definition:* Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

**ResearchFee <RsrchFee>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6 OtherAmounts39

*Definition:* Identifies other amounts pertaining to the transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1075
	ChargesFees <ChrgsFees>	[0..1]	±		1076
	CountryNationalFederalTax <CtryNtlFdrTax>	[0..1]	±		1076
	TradeAmount <TradAmt>	[0..1]	±		1076
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1077
	IssueDiscountAllowance <IsseDscntAllwnc>	[0..1]	±		1077
	PaymentLevyTax <PmtLevyTax>	[0..1]	±		1077
	LocalTax <LclTax>	[0..1]	±		1078
	LocalTaxCountrySpecific <LclTaxCtrySpfc>	[0..1]	±		1078
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1078
	Margin <Mrgn>	[0..1]	±		1079
	Other <Othr>	[0..1]	±		1079
	RegulatoryAmount <RgltryAmt>	[0..1]	±		1079
	ShippingAmount <ShppgAmt>	[0..1]	±		1080
	SpecialConcession <SpclCncssn>	[0..1]	±		1080
	StampDuty <StrmpDty>	[0..1]	±		1080
	StockExchangeTax <StockXchgTax>	[0..1]	±		1081
	TransferTax <TrfTax>	[0..1]	±		1081
	TransactionTax <TxTax>	[0..1]	±		1081
	ValueAddedTax <ValAddedTax>	[0..1]	±		1082
	WithholdingTax <WhldgTax>	[0..1]	±		1082
	NetGainLoss <NetGnLoss>	[0..1]	±		1082
	ConsumptionTax <CsmptnTax>	[0..1]	±		1083
	AccruedCapitalisationAmount <AcrdCptlstnAmt>	[0..1]	±		1083
	ResearchFee <RsrchFee>	[0..1]	±		1083

### 35.1.3.6.1 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.2 ChargesFees <ChrgsFees>

*Presence:* [0..1]

*Definition:* Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

**ChargesFees <ChrgsFees>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.3 CountryNationalFederalTax <CtryNtlFdrI Tax>

*Presence:* [0..1]

*Definition:* Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

**CountryNationalFederalTax <CtryNtlFdrI Tax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.4 TradeAmount <TradAmt>

*Presence:* [0..1]

*Definition:* Principal amount of a trade (price multiplied by quantity).

**TradeAmount <TradAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.5 ExecutingBrokerAmount <ExctgBrkrAmt>

*Presence:* [0..1]

*Definition:* Amount of money paid to an executing broker as a commission.

**ExecutingBrokerAmount <ExctgBrkrAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.6 IssueDiscountAllowance <IsseDscntAllwnc>

*Presence:* [0..1]

*Definition:* Amount of money defined as a discount on a new issue or on a tranche of an existing issue.

**IssueDiscountAllowance <IsseDscntAllwnc>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.7 PaymentLevyTax <PmtLevyTax>

*Presence:* [0..1]

*Definition:* Amount of payment levy tax.

**PaymentLevyTax <PmtLevyTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.8 LocalTax <LclTax>

*Presence:* [0..1]

*Definition:* Tax charged by the jurisdiction in which the financial instrument settles.

**LocalTax <LclTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.9 LocalTaxCountrySpecific <LclTaxCtrySpfc>

*Presence:* [0..1]

*Definition:* Local tax country specific.

**LocalTaxCountrySpecific <LclTaxCtrySpfc>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.10 LocalBrokerCommission <LclBrkrComssn>

*Presence:* [0..1]

*Definition:* Amount of commission paid to a local broker.

**LocalBrokerCommission <LclBrkrComssn>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.11 Margin <Mrgn>

*Presence:* [0..1]

*Definition:* Amount of money deposited by the trading party in a margin account.

**Margin <Mrgn>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.12 Other <Othr>

*Presence:* [0..1]

*Definition:* An amount that is not indicated by a known business denomination.

**Other <Othr>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.13 RegulatoryAmount <RgltryAmt>

*Presence:* [0..1]

*Definition:* Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.

**RegulatoryAmount <RgltryAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.6.14 ShippingAmount <ShppgAmt>

*Presence:* [0..1]

*Definition:* All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.

**ShippingAmount <ShppgAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.6.15 SpecialConcession <SpclCncssn>

*Presence:* [0..1]

*Definition:* Amount of drawdown or other reduction from or in addition to the deal price.

**SpecialConcession <SpclCncssn>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

#### 35.1.3.6.16 StampDuty <StmpDty>

*Presence:* [0..1]

*Definition:* Amount of stamp duty.

**StampDuty <StmpDty>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.17 StockExchangeTax <StockXchgTax>

*Presence:* [0..1]

*Definition:* Amount of stock exchange tax.

**StockExchangeTax <StockXchgTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.18 TransferTax <TrfTax>

*Presence:* [0..1]

*Definition:* Amount of tax levied on a transfer of ownership of financial instrument.

**TransferTax <TrfTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.19 TransactionTax <TxTax>

*Presence:* [0..1]

*Definition:* Amount of transaction tax.

**TransactionTax <TxTax>** contains the following elements (see "AmountAndDirection44" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.20 ValueAddedTax <ValAddedTax>

*Presence:* [0..1]

*Definition:* Amount of value-added tax.

**ValueAddedTax <ValAddedTax>** contains the following elements (see "AmountAndDirection44" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.21 WithholdingTax <WhldgTax>

*Presence:* [0..1]

*Definition:* Amount of money that will be withheld by a tax authority.

**WithholdingTax <WhldgTax>** contains the following elements (see "AmountAndDirection44" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.22 NetGainLoss <NetGnLoss>

*Presence:* [0..1]

*Definition:* Amount representing the difference between the cost and the current price of a security. In the context of securities settlement, it is the amount paid or received when the instructions are netted or paired off.

**NetGainLoss <NetGnLoss>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.23 ConsumptionTax <CsmptnTax>

*Presence:* [0..1]

*Definition:* Amount of consumption tax.

**ConsumptionTax <CsmptnTax>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.24 AccruedCapitalisationAmount <AcrdCptlstnAmt>

*Presence:* [0..1]

*Definition:* Amount of unpaid interest (on bonds which have defaulted and have subsequently restructured), which is capitalized and added to the original principal amount of the bond.

**AccruedCapitalisationAmount <AcrdCptlstnAmt>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.6.25 ResearchFee <RsrchFee>

*Presence:* [0..1]

*Definition:* Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

**ResearchFee <RsrchFee>** contains the following elements (see "[AmountAndDirection44](#)" on page 1091 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1092

### 35.1.3.7 AmountAndDirection88

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1084
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1085
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1085
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1085
	ValueDate <ValDt>	[0..1]	±		1085

#### 35.1.3.7.1 Amount <Amt>

*Presence:* [1..1]

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

*Impacted by:* C2 "ActiveCurrency", C7 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 1793

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**35.1.3.7.2 CreditDebitIndicator <CdtDbtInd>**

*Presence:* [1..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 1810

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

**35.1.3.7.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>**

*Presence:* [0..1]

*Definition:* Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

*Impacted by:* C1 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1794

**Constraints**

- ActiveOrHistoricCurrency**

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

- CurrencyAmount**

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

Note: The decimal separator is a dot.

**35.1.3.7.4 ForeignExchangeDetails <FXDtIs>**

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "ForeignExchangeTerms23" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1380
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1380
	ExchangeRate <XchgRate>	[1..1]	Rate		1381
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C2, C7	1381

**35.1.3.7.5 ValueDate <ValDt>**

*Presence:* [0..1]

*Definition:* Date and time at which the cash is at the disposal of the credit account owner, or ceases to be at the disposal of the debit account owner.

**ValueDate <ValDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

### 35.1.3.8 AmountAndDirection21

*Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

#### 35.1.3.8.1 Amount <Amt>

*Presence:* [1..1]

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

*Impacted by:* C1 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

*Datatype:* ["ActiveOrHistoricCurrencyAndAmount"](#) on page 1794

#### Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 35.1.3.8.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [0..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* ["CreditDebitCode"](#) on page 1810

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

### 35.1.3.9 AmountAndDirection52

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1087
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1087

#### 35.1.3.9.1 Amount <Amt>

*Presence:* [1..1]

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

*Impacted by:* C2 "ActiveCurrency", C7 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 1793

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 35.1.3.9.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [1..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 1810

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

### 35.1.3.10 AmountAndDirection51

*Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1088
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1088
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1088

**35.1.3.10.1 Amount <Amt>***Presence:* [1..1]*Definition:* Amount of money in the cash entry.*Impacted by:* C2 "ActiveCurrency", C7 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 1793**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**35.1.3.10.2 CreditDebitIndicator <CdtDbtInd>***Presence:* [1..1]*Definition:* Indicates whether an entry is a credit or a debit.*Datatype:* "CreditDebitCode" on page 1810

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

**35.1.3.10.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>***Presence:* [0..1]*Definition:* Posting/settlement amount in its original currency when conversion from/into another currency has occurred.*Impacted by:* C1 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1794**Constraints**

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**35.1.3.11 AmountAndDirection49**

*Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1089
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1089
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1089
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1090

**35.1.3.11.1 Amount <Amt>**

*Presence:* [1..1]

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

*Impacted by:* C2 "ActiveCurrency", C7 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 1793

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**35.1.3.11.2 CreditDebitIndicator <CdtDbtInd>**

*Presence:* [0..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 1810

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

**35.1.3.11.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>**

*Presence:* [0..1]

*Definition:* Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

*Impacted by:* C1 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1794

**Constraints**

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**35.1.3.11.4 ForeignExchangeDetails <FXDtIs>**

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms23](#)" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1380
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1380
	ExchangeRate <XchgRate>	[1..1]	Rate		1381
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C2, C7	1381

**35.1.3.12 AmountAndDirection47**

*Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1091

**35.1.3.12.1 Amount <Amt>**

*Presence:* [1..1]

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

*Impacted by:* C1 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1794

**Constraints**

- **ActiveOrHistoricCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

### 35.1.3.12.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [0..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 1810

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

### 35.1.3.12.3 ForeignExchangeDetails <FXDtIs>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "ForeignExchangeTerms23" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1380
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1380
	ExchangeRate <XchgRate>	[1..1]	Rate		1381
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C2, C7	1381

### 35.1.3.13 AmountAndDirection44

*Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1091
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1092
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1092
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		1092

#### 35.1.3.13.1 Amount <Amt>

*Presence:* [1..1]

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

*Impacted by:* C1 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1794

#### Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

### 35.1.3.13.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [0..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 1810

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

### 35.1.3.13.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

*Presence:* [0..1]

*Definition:* Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

*Impacted by:* C1 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1794

#### Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

### 35.1.3.13.4 ForeignExchangeDetails <FXDtIs>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtIs>** contains the following elements (see "[ForeignExchangeTerms23](#)" on page 1380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1380
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1380
	ExchangeRate <XchgRate>	[1..1]	Rate		1381
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C2, C7	1381

### 35.1.3.14 AmountAndDirection6

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

#### 35.1.3.14.1 Amount <Amt>

*Presence:* [1..1]

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

*Impacted by:* C1 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1794

#### Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 35.1.3.14.2 Sign <Sgn>

*Presence:* [1..1]

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

*Datatype:* One of the following values must be used (see "[PlusOrMinusIndicator](#)" on page 1926):

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

### 35.1.3.15 AmountAndDirection5

*Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1094
	CreditDebit <CdtDbt>	[0..1]	CodeSet		1094

#### 35.1.3.15.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money that is debited or credited.

*Impacted by:* C2 "ActiveCurrency", C7 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 1793

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 35.1.3.15.2 CreditDebit <CdtDbt>

*Presence:* [0..1]

*Definition:* Indicates if the amount is a debited or a credited.

*Datatype:* "CreditDebitCode" on page 1810

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

## 35.1.4 Balance

### 35.1.4.1 BalanceAmounts3

*Definition:* Amounts linked to a securities balance, for example, holding value.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[0..1]	±		1095
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1095
	BookValue <BookVal>	[0..1]	±		1095
	EligibleCollateralValue <ElgblCollVal>	[0..1]	±		1096
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1096

**Constraints**

- **EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

**35.1.4.1.1 HoldingValue <HldgVal>**

*Presence:* [0..1]

*Definition:* Value of an individual financial instrument holding within a safekeeping account.

**HoldingValue <HldgVal>** contains the following elements (see "[AmountAndDirection6](#)" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

**35.1.4.1.2 PreviousHoldingValue <PrvsHldgVal>**

*Presence:* [0..1]

*Definition:* Previous value of an individual financial instrument holding within a safekeeping account.

**PreviousHoldingValue <PrvsHldgVal>** contains the following elements (see "[AmountAndDirection6](#)" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

**35.1.4.1.3 BookValue <BookVal>**

*Presence:* [0..1]

*Definition:* Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.

**BookValue <BookVal>** contains the following elements (see "AmountAndDirection6" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

#### 35.1.4.1.4 EligibleCollateralValue <ElgblCollVal>

*Presence:* [0..1]

*Definition:* Value of the position eligible for collateral purposes.

**EligibleCollateralValue <ElgblCollVal>** contains the following elements (see "AmountAndDirection6" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

#### 35.1.4.1.5 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "AmountAndDirection6" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

#### 35.1.4.2 SubBalanceInformation18

*Definition:* Net position of a segregated holding of a single security within the overall position held in the securities account, for example, sub-balance per status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1097
	Quantity <Qty>	[1..1]	±		1097
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1097
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1097
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>	[0..*]	±	C18, C32	1098

**Constraints**

- **AvailableWithNoStatusRule**

If SubBalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**35.1.4.2.1 SubBalanceType <SubBalTp>**

*Presence:* [1..1]

*Definition:* Reason for the sub-balance.

**SubBalanceType <SubBalTp>** contains one of the following elements (see "[SubBalanceType11Choice](#)" on page 1101 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1101
Or}	Proprietary <Prtry>	[1..1]	±		1103

**35.1.4.2.2 Quantity <Qty>**

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains the following elements (see "[Balance9](#)" on page 1107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1107
	Quantity <Qty>	[1..1]	±		1108

**35.1.4.2.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional subbalance information.

*Datatype:* "[Max140Text](#)" on page 1928

**35.1.4.2.4 QuantityBreakdown <QtyBrkdwn>**

*Presence:* [0..\*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown54](#)" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1489
	LotQuantity <LotQty>	[0..1]	±		1489
	LotDateTime <LotDtTm>	[0..1]	±		1490
	LotPrice <LotPric>	[0..1]	±		1490
	TypeOfPrice <TpOfPric>	[0..1]	±		1490

#### 35.1.4.2.5 AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>

*Presence:* [0..\*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* [C18 "EligibleForCollateralPurposesRule"](#), [C32 "SubBalanceAdditionalDetailsRule"](#)

**AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>** contains the following elements (see "[AdditionalBalanceInformation18](#)" on page 1098 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1099
	Quantity <Qty>	[1..1]	±		1099
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1099
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1100

#### Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

#### 35.1.4.3 AdditionalBalanceInformation18

*Definition:* Subbalances providing additional information on a specific position but that is not to be accounted for in the building of the aggregate balance, for example, registered.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1099
	Quantity <Qty>	[1..1]	±		1099
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1099
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1100

**Constraints**

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**35.1.4.3.1 SubBalanceType <SubBalTp>**

*Presence:* [1..1]

*Definition:* Reason for the sub-balance.

**SubBalanceType <SubBalTp>** contains one of the following elements (see "[SubBalanceType12Choice](#)" on page 1100 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1100
Or}	Proprietary <Prtry>	[1..1]	±		1101

**35.1.4.3.2 Quantity <Qty>**

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains the following elements (see "[Balance9](#)" on page 1107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1107
	Quantity <Qty>	[1..1]	±		1108

**35.1.4.3.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional sub-balance information.

*Datatype:* "[Max140Text](#)" on page 1928

**35.1.4.3.4 QuantityBreakdown <QtyBrkdwn>***Presence:* [0..\*]*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown54](#)" on page 1489 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1489
	LotQuantity <LotQty>	[0..1]	±		1489
	LotDateTime <LotDtTm>	[0..1]	±		1490
	LotPrice <LotPric>	[0..1]	±		1490
	TypeOfPrice <TpOfPric>	[0..1]	±		1490

**35.1.4.4 SubBalanceType12Choice***Definition:* Choice of format for the sub-balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1100
Or}	Proprietary <Prtry>	[1..1]	±		1101

**35.1.4.4.1 Code <Cd>***Presence:* [1..1]*Definition:* Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.*Datatype:* "[SecuritiesBalanceType7Code](#)" on page 1885

CodeName	Name	Definition
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
OTHR	Unclassified	Other. See Narrative.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.

CodeName	Name	Definition
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.

#### 35.1.4.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

**Proprietary <Prtry>** contains the following elements (see ["GenericIdentification30"](#) on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.4.5 SubBalanceType11Choice

*Definition:* Choice of format for the sub-balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1101
Or}	Proprietary <Prtry>	[1..1]	±		1103

##### 35.1.4.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

*Datatype:* ["SecuritiesBalanceType12Code"](#) on page 1883

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.

CodeName	Name	Definition
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
BODE	PendingBorrowedDelivery	Balance of financial instruments that are pending delivery in relation to a borrow transaction.
BORE	PendingBorrowedReceipt	Balance of financial instruments that are pending receipt in relation to a borrow transaction.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
LOAN	OnLoan	Loan for consumption.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.
LORE	PendingOnLoanReceipt	Balance of financial instruments that are pending receipt in relation to a lending transaction.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PEND	PendingDelivery	Processing has not been completed.
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.

CodeName	Name	Definition
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
WDOC	WaitingDocumentation	Financial instrument is unavailable due to missing or incomplete documentation pertaining to the account, or due to a missing or incomplete order.
BTRA	BeingTransferred	Financial instrument is unavailable as a result of a transfer order, pending movement in the shareholders' register.

### 35.1.4.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.4.6 BalanceAmounts2

*Definition:* Amounts linked to a securities balance, for example, holding value.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1103
	BookValue <BookVal>	[0..1]	±		1104
	UnrealisedGainLoss <UrldGnLoss>	[0..1]	±		1104

#### 35.1.4.6.1 HoldingValue <HldgVal>

*Presence:* [1..1]

*Definition:* Value of an individual financial instrument holding within a safekeeping account.

**HoldingValue <HldgVal>** contains the following elements (see "[AmountAndDirection6](#)" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

#### 35.1.4.6.2 BookValue <BookVal>

*Presence:* [0..1]

*Definition:* Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.

**BookValue <BookVal>** contains the following elements (see "[AmountAndDirection6](#)" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

#### 35.1.4.6.3 UnrealisedGainLoss <UrlsdGnLoss>

*Presence:* [0..1]

*Definition:* Difference between holding value and the book value.

**UnrealisedGainLoss <UrlsdGnLoss>** contains the following elements (see "[AmountAndDirection6](#)" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

#### 35.1.4.7 BalanceAmounts1

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1105
	PreviousHoldingValue <PrvsHldgVal>	[0..1]	±		1105
	BookValue <BookVal>	[0..1]	±		1105
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1105
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1106

**35.1.4.7.1 HoldingValue <HldgVal>***Presence:* [1..1]*Definition:* Value of an individual financial instrument holding within a safekeeping account.**HoldingValue <HldgVal>** contains the following elements (see "[AmountAndDirection6](#)" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

**35.1.4.7.2 PreviousHoldingValue <PrvsHldgVal>***Presence:* [0..1]*Definition:* Previous value of an individual financial instrument holding within a safekeeping account.**PreviousHoldingValue <PrvsHldgVal>** contains the following elements (see "[AmountAndDirection6](#)" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

**35.1.4.7.3 BookValue <BookVal>***Presence:* [0..1]*Definition:* Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.**BookValue <BookVal>** contains the following elements (see "[AmountAndDirection6](#)" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

**35.1.4.7.4 UnrealisedGainLoss <UrIsdGnLoss>***Presence:* [0..1]*Definition:* Difference between holding value and the book value.**UnrealisedGainLoss <UrIsdGnLoss>** contains the following elements (see "[AmountAndDirection6](#)" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

**35.1.4.7.5 AccruedInterestAmount <AcrdIntrstAmt>***Presence:* [0..1]*Definition:* Interest amount that has accrued in between coupon payment periods.**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "AmountAndDirection6" on page 1093 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1093
	Sign <Sgn>	[1..1]	Indicator		1093

**35.1.4.8 Balance6***Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1106
	Quantity <Qty>	[1..1]	±		1106

**35.1.4.8.1 ShortLongIndicator <ShrtLngInd>***Presence:* [1..1]*Definition:* Indication that the position is short or long.*Datatype:* "ShortLong1Code" on page 1909

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

**35.1.4.8.2 Quantity <Qty>***Presence:* [1..1]*Definition:* Total quantity of financial instruments of the balance.**Quantity <Qty>** contains one of the following elements (see "BalanceQuantity9Choice" on page 1109 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1109
Or}	Proprietary <Prtry>	[1..1]	±		1109

### 35.1.4.9 Balance7

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1107
	Quantity <Qty>	[1..1]	±		1107

#### 35.1.4.9.1 ShortLongIndicator <ShrtLngInd>

*Presence:* [0..1]

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

*Datatype:* "ShortLong1Code" on page 1909

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

#### 35.1.4.9.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see "BalanceQuantity9Choice" on page 1109 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1109
Or}	Proprietary <Prtry>	[1..1]	±		1109

### 35.1.4.10 Balance9

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1107
	Quantity <Qty>	[1..1]	±		1108

#### 35.1.4.10.1 ShortLongIndicator <ShrtLngInd>

*Presence:* [0..1]

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

*Datatype:* "ShortLong1Code" on page 1909

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

### 35.1.4.10.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see "SubBalanceQuantity6Choice" on page 1117 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1117
Or	Proprietary <Prtry>	[1..1]	±		1118
Or}	QuantityAndAvailability <QtyAndAvlby>	[1..1]			1118
	Quantity <Qty>	[1..1]	±		1118
	AvailabilityIndicator <AvlbyInd>	[1..1]	Indicator		1119

### 35.1.4.11 Balance8

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1108
	Quantity <Qty>	[1..1]	±		1108

#### 35.1.4.11.1 ShortLongIndicator <ShrtLngInd>

*Presence:* [0..1]

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

*Datatype:* "ShortLong1Code" on page 1909

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

#### 35.1.4.11.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see "[BalanceQuantity8Choice](#)" on page 1343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1343
Or}	Proprietary <Prtry>	[1..1]	±		1343

### 35.1.4.12 BalanceQuantity9Choice

*Definition:* Choice between quantity formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1109
Or}	Proprietary <Prtry>	[1..1]	±		1109

#### 35.1.4.12.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see "[Quantity6Choice](#)" on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

#### 35.1.4.12.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification56](#)" on page 1218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1218
	Issuer <Issr>	[1..1]	Text		1218
	SchemeName <SchmeNm>	[0..1]	Text		1218
	Balance <Bal>	[1..1]	Quantity		1218

### 35.1.4.13 ClosingBalance3

*Definition:* Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1110
	ClosingBalance <ClsdBal>	[1..1]	±		1110

**Constraints**

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

**35.1.4.13.1 ShortLongIndicator <ShrtLngInd>**

*Presence:* [1..1]

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

*Datatype:* "ShortLong1Code" on page 1909

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

**35.1.4.13.2 ClosingBalance <ClsdBal>**

*Presence:* [1..1]

*Definition:* Closing balance for the statement period (final closing balance) or of this page (intermediary closing balance).

**ClosingBalance <ClsdBal>** contains one of the following elements (see "ClosingBalance4Choice" on page 1112 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Final <FnI>	[1..1]	±		1112
Or}	Intermediary <Intrmy>	[1..1]	±		1112

**35.1.4.14 OpeningBalance3**

*Definition:* Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[1..1]	CodeSet		1111
	OpeningBalance <OpngBal>	[1..1]	±		1111

**Constraints**

- **ShortLongDefaultRule**

If Shortlong is absent, then the default is long, that is, balance is positive.

**35.1.4.14.1 ShortLongIndicator <ShrtLngInd>**

*Presence:* [1..1]

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

*Datatype:* "ShortLong1Code" on page 1909

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

**35.1.4.14.2 OpeningBalance <OpngBal>**

*Presence:* [1..1]

*Definition:* Opening balance for the statement period (first opening balance) or of this page (intermediary opening balance).

**OpeningBalance <OpngBal>** contains one of the following elements (see "[OpeningBalance4Choice](#)" on page 1113 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	First <Frst>	[1..1]	±		1113
Or}	Intermediary <Intrmy>	[1..1]	±		1113

**35.1.4.15 SecuritiesSubBalanceTypeAndQuantityBreakdown3**

*Definition:* Quantity breakdown information for a specific securities balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1111
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1112

**35.1.4.15.1 Type <Tp>**

*Presence:* [1..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**Type <Tp>** contains one of the following elements (see "[SecuritiesBalanceType6Choice](#)" on page 1113 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1114
Or}	Proprietary <Prtry>	[1..1]	±		1115

#### 35.1.4.15.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown32](#)" on page 1474 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1474
	LotQuantity <LotQty>	[0..1]	±		1474
	SecuritiesSubBalanceType <ScitiesSubBalTp>	[0..1]	±		1474

#### 35.1.4.16 ClosingBalance4Choice

*Definition:* Choice of closing balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Final <FnI>	[1..1]	±		1112
Or}	Intermediary <Intrmy>	[1..1]	±		1112

##### 35.1.4.16.1 Final <FnI>

*Presence:* [1..1]

*Definition:* Sum of the opening balance and all entries booked to the account at the close of the statement period.

**Final <FnI>** contains one of the following elements (see "[BalanceQuantity8Choice](#)" on page 1343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1343
Or}	Proprietary <Prtry>	[1..1]	±		1343

##### 35.1.4.16.2 Intermediary <Intrmy>

*Presence:* [1..1]

*Definition:* Closing balance of this page only. This balance must be the intermediary opening balance of the next page of the same statement.

**Intermediary <Intrmy>** contains one of the following elements (see "[BalanceQuantity8Choice](#)" on page 1343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1343
Or}	Proprietary <Prtry>	[1..1]	±		1343

### 35.1.4.17 OpeningBalance4Choice

*Definition:* Choice of opening balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	First <Frst>	[1..1]	±		1113
Or}	Intermediary <Intrmy>	[1..1]	±		1113

#### 35.1.4.17.1 First <Frst>

*Presence:* [1..1]

*Definition:* Opening balance for the statement period. It always equals the closing balance of the previous statement.

**First <Frst>** contains one of the following elements (see "[BalanceQuantity8Choice](#)" on page 1343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1343
Or}	Proprietary <Prtry>	[1..1]	±		1343

#### 35.1.4.17.2 Intermediary <Intrmy>

*Presence:* [1..1]

*Definition:* Opening balance of this page only. This balance must be the intermediary closing balance of the previous page of the same statement.

**Intermediary <Intrmy>** contains one of the following elements (see "[BalanceQuantity8Choice](#)" on page 1343 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1343
Or}	Proprietary <Prtry>	[1..1]	±		1343

### 35.1.4.18 SecuritiesBalanceType6Choice

*Definition:* Choice of format for the balance type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1114
Or}	Proprietary <Prtry>	[1..1]	±		1115

### 35.1.4.18.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Sub-balance expressed as an ISO 20022 code.

*Datatype:* "SecuritiesBalanceType11Code" on page 1881

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
LOAN	OnLoan	Loan for consumption.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.

CodeName	Name	Definition
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.

#### 35.1.4.18.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Sub-balance expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.4.19 SecuritiesBalanceType7Choice

*Definition:* Choice of format for the balance type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1116
Or}	Proprietary <Prtry>	[1..1]	±		1117

#### 35.1.4.19.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Sub-balance expressed as an ISO 20022 code.

*Datatype:* "SecuritiesBalanceType13Code" on page 1884

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.

CodeName	Name	Definition
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.

### 35.1.4.19.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Sub-balance expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.4.20 SubBalanceQuantity6Choice

*Definition:* Choice between formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1117
Or	Proprietary <Prtry>	[1..1]	±		1118
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1118
	Quantity <Qty>	[1..1]	±		1118
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1119

#### 35.1.4.20.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

#### 35.1.4.20.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification56](#)" on page 1218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1218
	Issuer <Issr>	[1..1]	Text		1218
	SchemeName <SchmeNm>	[0..1]	Text		1218
	Balance <Bal>	[1..1]	Quantity		1218

#### 35.1.4.20.3 QuantityAndAvailability <QtyAndAvlbt>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance and whether the balance is available.

**QuantityAndAvailability <QtyAndAvlbt>** contains the following **QuantityAndAvailability1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[1..1]	±		1118
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1119

##### 35.1.4.20.3.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

**35.1.4.20.3.2 AvailabilityIndicator <AvlbyInd>***Presence:* [1..1]*Definition:* Indicates whether the quantity of securities on the sub-balance is available.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

**35.1.4.21 SubBalanceInformation14***Definition:* Net position of a segregated holding of a single security within the overall position held in the securities account, for example sub-balance per status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1119
	Quantity <Qty>	[1..1]	±		1119
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1120
	AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls>	[0..*]	±	C16, C30	1120

**Constraints**

- **AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

**35.1.4.21.1 SubBalanceType <SubBalTp>***Presence:* [1..1]*Definition:* Reason for the sub-balance.**SubBalanceType <SubBalTp>** contains one of the following elements (see "SubBalanceType11Choice" on page 1101 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1101
Or}	Proprietary <Prtry>	[1..1]	±		1103

**35.1.4.21.2 Quantity <Qty>***Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains one of the following elements (see "[SubBalanceQuantity6Choice](#)" on page 1117 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1117
Or	Proprietary <Prtry>	[1..1]	±		1118
Or}	QuantityAndAvailability <QtyAndAvlbt>	[1..1]			1118
	Quantity <Qty>	[1..1]	±		1118
	AvailabilityIndicator <AvlbtInd>	[1..1]	Indicator		1119

### 35.1.4.21.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional subbalance information.

*Datatype:* "[Max140Text](#)" on page 1928

### 35.1.4.21.4 AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls>

*Presence:* [0..\*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* C16 "[EligibleForCollateralPurposesRule](#)", C30 "[SubBalanceAdditionalDetailsRule](#)"

**AdditionalBalanceBreakdownDetails <AddtlBalBrkdwDtls>** contains the following elements (see "[AdditionalBalanceInformation14](#)" on page 1121 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1121
	Quantity <Qty>	[1..1]	±		1121
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1122

#### Constraints

- EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

### 35.1.4.22 AdditionalBalanceInformation14

*Definition:* Sub-balances providing additional information on a specific position but that is not to be accounted for in the building of the aggregate balance, for example, registered.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubBalanceType <SubBalTp>	[1..1]	±		1121
	Quantity <Qty>	[1..1]	±		1121
	SubBalanceAdditionalDetails <SubBalAddtlDtls>	[0..1]	Text		1122

#### Constraints

- **EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

On Condition

/SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'

Following Must be True

/Quantity/QuantityAndAvailability Must be absent

- **SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionalDetails is used, then it must not contain information that can be provided in a structured field.

#### 35.1.4.22.1 SubBalanceType <SubBalTp>

*Presence:* [1..1]

*Definition:* Reason for the sub-balance.

**SubBalanceType <SubBalTp>** contains one of the following elements (see "SubBalanceType12Choice" on page 1100 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1100
Or}	Proprietary <Prtry>	[1..1]	±		1101

#### 35.1.4.22.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains one of the following elements (see "[SubBalanceQuantity6Choice](#)" on page 1117 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1117
Or	Proprietary <Prtry>	[1..1]	±		1118
Or}	QuantityAndAvailability <QtyAndAvlby>	[1..1]			1118
	Quantity <Qty>	[1..1]	±		1118
	AvailabilityIndicator <AvlbyInd>	[1..1]	Indicator		1119

### 35.1.4.22.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional subbalance information.

*Datatype:* "[Max140Text](#)" on page 1928

## 35.1.5 Cash

### 35.1.5.1 CashSettlementSystem4Choice

*Definition:* Choice of format for the cash settlement system.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1122
Or}	Proprietary <Prtry>	[1..1]	±		1122

#### 35.1.5.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash settlement system expressed as an ISO 20022 code.

*Datatype:* "[CashSettlementSystem2Code](#)" on page 1802

CodeName	Name	Definition
GROS	GrossSettlementSystem	Settle money through gross settlement system.
NETS	NetSettlementSystem	Settle money through net settlement system.

#### 35.1.5.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash settlement system expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

## 35.1.6 Clearing System Member Identification

### 35.1.6.1 PlaceOfClearingIdentification2

*Definition:* Identification of infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1123
	LEI <LEI>	[0..1]	IdentifierSet		1123

#### 35.1.6.1.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique identification of the place of clearing.

*Impacted by:* [C7 "AnyBIC"](#)

*Datatype:* "[AnyBICDec2014Identifier](#)" on page 1923

#### 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.

#### 35.1.6.1.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a place of clearing.

*Datatype:* "[LEIIdentifier](#)" on page 1925

## 35.1.7 Date Period

### 35.1.7.1 Period7Choice

*Definition:* Choice between date and date-time for the specification of a period.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		1124
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1124

#### 35.1.7.1.1 FromDateTimeToDateTime <FrDtTmToDtTm>

*Presence:* [1..1]

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

**FromDateTimeToDateTime <FrDtTmToDtTm>** contains the following elements (see ["DateTimePeriod1"](#) on page 1135 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		1135
	ToDateTime <ToDtTm>	[1..1]	DateTime		1135

#### 35.1.7.1.2 FromDateToDate <FrDtToDt>

*Presence:* [1..1]

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

**FromDateToDate <FrDtToDt>** contains the following elements (see ["Period2"](#) on page 1134 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		1134
	ToDate <ToDt>	[1..1]	Date		1134

## 35.1.8 Date Time

### 35.1.8.1 DateAndDateTimeChoice

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1124
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 35.1.8.1.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

*Datatype:* ["ISODate"](#) on page 1923

**35.1.8.1.2 DateTime <DtTm>***Presence:* [1..1]*Definition:* Specified date and time.*Datatype:* "ISODateTime" on page 1923**35.1.8.2 DateAndDateTime2Choice***Definition:* Choice between a date or a date and time format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**35.1.8.2.1 Date <Dt>***Presence:* [1..1]*Definition:* Specified date.*Datatype:* "ISODate" on page 1923**35.1.8.2.2 DateTime <DtTm>***Presence:* [1..1]*Definition:* Specified date and time.*Datatype:* "ISODateTime" on page 1923**35.1.8.3 SettlementDate19Choice***Definition:* Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1125
Or}	DateCode <DtCd>	[1..1]	±		1126

**35.1.8.3.1 Date <Dt>***Presence:* [1..1]*Definition:* Date in ISO format.**Date <Dt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**35.1.8.3.2 DateCode <DtCd>***Presence:* [1..1]*Definition:* Date and time at which the securities are to be delivered or received.**DateCode <DtCd>** contains one of the following elements (see "[SettlementDateCode8Choice](#)" on page 1130 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1130
Or}	Proprietary <Prtry>	[1..1]	±		1130

**35.1.8.4 TerminationDate6Choice***Definition:* Choice of format for the termination date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1126
Or}	Code <Cd>	[1..1]			1126
{Or	Code <Cd>	[1..1]	CodeSet		1127
Or}	Proprietary <Prtry>	[1..1]	±		1127

**35.1.8.4.1 Date <Dt>***Presence:* [1..1]*Definition:* Date in ISO format.**Date <Dt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**35.1.8.4.2 Code <Cd>***Presence:* [1..1]*Definition:* Closing date/time or maturity date/time of the transaction expressed as an ISO 20022 code.**Code <Cd>** contains one of the following **DateCode18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1127
Or}	Proprietary <Prtry>	[1..1]	±		1127

**35.1.8.4.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Date expressed as an ISO 20022 code.*Datatype:* "DateType5Code" on page 1811

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

**35.1.8.4.2.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Date expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.8.5 SettlementDate18Choice***Definition:* Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1127
Or}	DateCode <DtCd>	[1..1]	±		1127

**35.1.8.5.1 Date <Dt>***Presence:* [1..1]*Definition:* Date in ISO format.

**Date <Dt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**35.1.8.5.2 DateCode <DtCd>***Presence:* [1..1]*Definition:* Date and time at which the securities are to be delivered or received.

**DateCode <DtCd>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.8.6 SettlementDate17Choice

*Definition:* Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1128
Or}	DateCode <DtCd>	[1..1]	±		1128

#### 35.1.8.6.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date in ISO format.

**Date <Dt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 35.1.8.6.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**DateCode <DtCd>** contains one of the following elements (see "[SettlementDateCode7Choice](#)" on page 1130 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1131
Or}	Proprietary <Prtry>	[1..1]	±		1131

### 35.1.8.7 TradeDate8Choice

*Definition:* Choice of format for the trade date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1129
Or}	DateCode <DtCd>	[1..1]			1129
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

### 35.1.8.7.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date expressed as an ISO date.

**Date <Dt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

### 35.1.8.7.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date expressed as a code.

**DateCode <DtCd>** contains one of the following **TradeDateCode3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

#### 35.1.8.7.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Trade date expressed as an ISO 20022 code.

*Datatype:* "[DateType3Code](#)" on page 1810

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

#### 35.1.8.7.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Trade date expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.8.8 SettlementDateCode8Choice

*Definition:* Choice of format for the settlement date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1130
Or}	Proprietary <Prtry>	[1..1]	±		1130

#### 35.1.8.8.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement date expressed as an ISO 20022 code.

*Datatype:* "[DateType4Code](#)" on page 1810

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.
UKWN	Unknown	Date is unknown by the sender or has not been established.

#### 35.1.8.8.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement date expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.8.9 SettlementDateCode7Choice

*Definition:* Choice of format for the settlement date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1131
Or}	Proprietary <Prtry>	[1..1]	±		1131

#### 35.1.8.9.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement date expressed as an ISO 20022 code.

*Datatype:* "SettlementDate4Code" on page 1902

CodeName	Name	Definition
WISS	WhenIssued	Settlement is to be done when the security is issued.

#### 35.1.8.9.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement date expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.8.10 SettlementDate10Choice

*Definition:* Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1131
Or}	DateCode <DtCd>	[1..1]	±		1132

#### 35.1.8.10.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date in ISO format.

**Date <Dt>** contains one of the following elements (see ["DateAndDateTimeChoice"](#) on page 1124 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1124
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

### 35.1.8.10.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**DateCode <DtCd>** contains one of the following elements (see ["SettlementDateCode8Choice"](#) on page 1130 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1130
Or}	Proprietary <Prtry>	[1..1]	±		1130

### 35.1.8.11 SettlementDate9Choice

*Definition:* Choice of format for the settlement date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1132
Or}	DateCode <DtCd>	[1..1]	±		1132

#### 35.1.8.11.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date in ISO format.

**Date <Dt>** contains one of the following elements (see ["DateAndDateTimeChoice"](#) on page 1124 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1124
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 35.1.8.11.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**DateCode <DtCd>** contains one of the following elements (see "[SettlementDateCode7Choice](#)" on page 1130 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1131
Or}	Proprietary <Prtry>	[1..1]	±		1131

### 35.1.8.12 TradeDate5Choice

*Definition:* Choice of format for the trade date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1133
Or}	DateCode <DtCd>	[1..1]			1133
{Or	Code <Cd>	[1..1]	CodeSet		1133
Or}	Proprietary <Prtry>	[1..1]	±		1134

#### 35.1.8.12.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date expressed as a ISO date.

**Date <Dt>** contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 1124 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1124
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 35.1.8.12.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date expressed as a code.

**DateCode <DtCd>** contains one of the following **TradeDateCode3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1133
Or}	Proprietary <Prtry>	[1..1]	±		1134

##### 35.1.8.12.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Trade date expressed as an ISO 20022 code.

*Datatype:* "[DateType3Code](#)" on page 1810

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

#### 35.1.8.12.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Trade date expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.8.13 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		1134
	ToDate <ToDt>	[1..1]	Date		1134

##### 35.1.8.13.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "[ISODate](#)" on page 1923

##### 35.1.8.13.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "[ISODate](#)" on page 1923

#### 35.1.8.14 DateTimePeriodDetails

*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		1135
	ToDateTime <ToDtTm>	[1..1]	DateTime		1135

**35.1.8.14.1 FromDateTime <FrDtTm>***Presence:* [1..1]*Definition:* Date and time at which the range starts.*Datatype:* "ISODateTime" on page 1923**35.1.8.14.2 ToDateTime <ToDtTm>***Presence:* [1..1]*Definition:* Date and time at which the range ends.*Datatype:* "ISODateTime" on page 1923**35.1.9 Date Time Period****35.1.9.1 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		1135
	ToDateTime <ToDtTm>	[1..1]	DateTime		1135

**35.1.9.1.1 FromDateTime <FrDtTm>***Presence:* [1..1]*Definition:* Date and time at which the period starts.*Datatype:* "ISODateTime" on page 1923**35.1.9.1.2 ToDateTime <ToDtTm>***Presence:* [1..1]*Definition:* Date and time at which the period ends.*Datatype:* "ISODateTime" on page 1923**35.1.9.2 DateAndPeriod1Choice***Definition:* Choice between a date and period.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	StatementDate <StmntDt>	[1..1]	±		1135
Or}	StatementPeriod <StmntPrd>	[1..1]	±		1136

**35.1.9.2.1 StatementDate <StmntDt>***Presence:* [1..1]*Definition:* Date of the statement.

**StatementDate <StmntDt>** contains one of the following elements (see ["DateAndDateTimeChoice"](#) on page 1124 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1124
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

### 35.1.9.2.2 StatementPeriod <StmntPrd>

*Presence:* [1..1]

*Definition:* Period for the statement.

**StatementPeriod <StmntPrd>** contains one of the following elements (see ["Period2Choice"](#) on page 1388 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		1388
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1389

## 35.1.10 Document

### 35.1.10.1 DocumentNumber5Choice

*Definition:* Choice between a short document number, a long document number or a proprietary document number.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1136
Or	LongNumber <LngNb>	[1..1]	Text		1136
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1137

#### Constraints

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

#### 35.1.10.1.1 ShortNumber <ShrtNb>

*Presence:* [1..1]

*Definition:* Message type number of the document referenced.

*Datatype:* ["Exact3NumericText"](#) on page 1927

#### 35.1.10.1.2 LongNumber <LngNb>

*Presence:* [1..1]

*Definition:* MX Message identifier of the referenced document.

*Datatype:* "ISO20022MessageIdentificationText" on page 1928

### 35.1.10.1.3 ProprietaryNumber <PrtryNb>

*Presence:* [1..1]

*Definition:* Proprietary document identification.

**ProprietaryNumber <PrtryNb>** contains the following elements (see "GenericIdentification36" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1218

### 35.1.10.2 DocumentNumber13

*Definition:* Identification of a document.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	±	C16	1137

#### 35.1.10.2.1 Number <Nb>

*Presence:* [1..1]

*Definition:* Number used to identify a message or document.

*Impacted by:* C16 "ShortLongNumberRule"

**Number <Nb>** contains one of the following elements (see "DocumentNumber5Choice" on page 1136 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1136
Or	LongNumber <LngNb>	[1..1]	Text		1136
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1137

#### Constraints

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

## 35.1.11 Financial Instrument

### 35.1.11.1 BasicCollateralValuation1Details

*Definition:* Basic valuation details of a collateral position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ValuationHaircut <ValtnHrcut>	[1..1]	Rate		1138
	HaircutSource <HrcutSrc>	[0..1]	±		1138

#### 35.1.11.1.1 ValuationHaircut <ValtnHrcut>

*Presence:* [1..1]

*Definition:* Haircut percentage applied to the market value of underlying assets used as collateral as a risk control measure. The institution valuating the collateral calculates the value of underlying assets based on its market value less a certain percentage (the haircut).

*Datatype:* "PercentageRate" on page 1927

#### 35.1.11.1.2 HaircutSource <HrcutSrc>

*Presence:* [0..1]

*Definition:* Place where the valuation haircut was calculated.

**HaircutSource <HrcutSrc>** contains the following elements (see "PartyIdentification15" on page 1393 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[0..1]	CodeSet	C7	1393
	Identification <Id>	[1..1]	Text		1393

#### 35.1.11.2 FinancialInstrument72

*Definition:* Identifying features of a financial instrument that is a sub-set of an investment fund.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryIdentification <SplmtryId>	[0..1]	Text		1138
	SecuritiesForm <SctiesForm>	[0..1]	CodeSet		1138
	ClassType <ClsTp>	[0..1]	Text		1139
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1139
	ClassificationType <ClssfctnTp>	[0..1]	±		1139

##### 35.1.11.2.1 SupplementaryIdentification <SplmtryId>

*Presence:* [0..1]

*Definition:* Additional information about a financial instrument to help identify the instrument.

*Datatype:* "Max35Text" on page 1929

##### 35.1.11.2.2 SecuritiesForm <SctiesForm>

*Presence:* [0..1]

*Definition:* Specifies the form, that is, ownership, of the security.

*Datatype:* "FormOfSecurity1Code" on page 1827

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

### 35.1.11.2.3 ClassType <ClsTp>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 1929

### 35.1.11.2.4 DistributionPolicy <DstrbtnPlcy>

*Presence:* [0..1]

*Definition:* Income policy relating to a class type, that is, if income is paid out or retained in the fund.

*Datatype:* "DistributionPolicy1Code" on page 1814

CodeName	Name	Definition
DIST	Distribution	Income is distributed to the investors in the fund.
ACCU	Accumulation	Income is added to the capital of the fund.

### 35.1.11.2.5 ClassificationType <ClsfctnTp>

*Presence:* [0..1]

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

**ClassificationType <ClsfctnTp>** contains one of the following elements (see "SecurityClassificationType2Choice" on page 1337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CFI <CFI>	[1..1]	IdentifierSet		1338
Or}	AlternateClassification <AltrnClsfctn>	[1..1]	±		1338

### 35.1.11.3 FinancialInstrumentAttributes92

*Definition:* Elements characterising a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1142
	DayCountBasis <DayCntBsis>	[0..1]	±		1142
	RegistrationForm <RegnForm>	[0..1]			1142
{Or	Code <Cd>	[1..1]	CodeSet		1142
Or}	Proprietary <Prtry>	[1..1]	±		1143
	PaymentFrequency <PmtFrqcy>	[0..1]			1143
{Or	Code <Cd>	[1..1]	CodeSet		1143
Or}	Proprietary <Prtry>	[1..1]	±		1143
	PaymentStatus <PmtSts>	[0..1]			1144
{Or	Code <Cd>	[1..1]	CodeSet		1144
Or}	Proprietary <Prtry>	[1..1]	±		1144
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1144
{Or	Code <Cd>	[1..1]	CodeSet		1145
Or}	Proprietary <Prtry>	[1..1]	±		1145
	ClassificationType <ClssfctnTp>	[0..1]	±		1145
	OptionStyle <OptnStyle>	[0..1]	±		1146
	OptionType <OptnTp>	[0..1]			1146
{Or	Code <Cd>	[1..1]	CodeSet		1146
Or}	Proprietary <Prtry>	[1..1]	±		1146
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1147
	CouponDate <CpnDt>	[0..1]	Date		1147
	ExpiryDate <XpryDt>	[0..1]	Date		1147
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1147
	MaturityDate <MtrtyDt>	[0..1]	Date		1147
	IssueDate <IssDt>	[0..1]	Date		1148
	NextCallableDate <NxtClblDt>	[0..1]	Date		1148
	PutableDate <PutblDt>	[0..1]	Date		1148
	DatedDate <DtdDt>	[0..1]	Date		1148
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1148
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1148
	CurrentFactor <CurFctr>	[0..1]	Rate		1148

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NextFactor <NxtFctr>	[0..1]	Rate		1148
	InterestRate <IntrstRate>	[0..1]	Rate		1149
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1149
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1149
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1149
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1149
{Or	Short <Shrt>	[1..1]	Text		1149
Or}	Long <Lng>	[1..1]	±		1149
	PoolNumber <PoolNb>	[0..1]	±		1150
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1150
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1150
	CallableIndicator <ClblInd>	[0..1]	Indicator		1150
	PutableIndicator <PutblInd>	[0..1]	Indicator		1151
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1151
	ExercisePrice <ExrcPric>	[0..1]	±		1151
	SubscriptionPrice <SbcptPric>	[0..1]	±		1151
	ConversionPrice <ConvsvPric>	[0..1]	±		1152
	StrikePrice <StrkPric>	[0..1]	±		1152
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1152
	ContractSize <CtrctSz>	[0..1]	±		1152
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1153
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1154

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**35.1.11.3.1 PlaceOfListing <PlcOfListg>***Presence:* [0..1]*Definition:* Market(s) on which the security is listed.**PlaceOfListing <PlcOfListg>** contains one of the following elements (see "MarketIdentification3Choice" on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1225
Or}	Description <Desc>	[1..1]	Text		1225

**35.1.11.3.2 DayCountBasis <DayCntBsis>***Presence:* [0..1]*Definition:* Specifies the computation method of (accrued) interest of the security.**DayCountBasis <DayCntBsis>** contains one of the following elements (see "InterestComputationMethodFormat4Choice" on page 1383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1383
Or}	Proprietary <Prtry>	[1..1]	±		1386

**35.1.11.3.3 RegistrationForm <RegnForm>***Presence:* [0..1]*Definition:* Specifies the form, this is, ownership, of the security.**RegistrationForm <RegnForm>** contains one of the following **FormOfSecurity6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1142
Or}	Proprietary <Prtry>	[1..1]	±		1143

**35.1.11.3.3.1 Code <Cd>***Presence:* [1..1]*Definition:* Form of the security expressed as an ISO 20022 code.*Datatype:* "FormOfSecurity1Code" on page 1827

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

**35.1.11.3.3.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Form of the security expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.11.3.4 PaymentFrequency <PmtFrqcy>***Presence:* [0..1]*Definition:* Specifies the frequency of an interest payment.**PaymentFrequency <PmtFrqcy>** contains one of the following **Frequency23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1143
Or}	Proprietary <Prtry>	[1..1]	±		1143

**35.1.11.3.4.1 Code <Cd>***Presence:* [1..1]*Definition:* Frequency expressed as an ISO 20022 code.*Datatype:* "[EventFrequency3Code](#)" on page 1814

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.

**35.1.11.3.4.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Frequency expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.11.3.5 PaymentStatus <PmtSts>

*Presence:* [0..1]

*Definition:* Status of payment of a security at a particular time.

**PaymentStatus <PmtSts>** contains one of the following **SecuritiesPaymentStatus5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1144
Or}	Proprietary <Prtry>	[1..1]	±		1144

#### 35.1.11.3.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities payment status expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesPaymentStatus1Code](#)" on page 1886

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NillPaid	Security is nill paid.
PART	PartiallyPaid	Security is partially paid.

#### 35.1.11.3.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities payment status expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.11.3.6 VariableRateChangeFrequency <VarblRateChngFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of change to the variable rate of an interest bearing instrument.

**VariableRateChangeFrequency <VarblRateChngFrqcy>** contains one of the following **Frequency23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1145
Or}	Proprietary <Prtry>	[1..1]	±		1145

#### 35.1.11.3.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Frequency expressed as an ISO 20022 code.

*Datatype:* "EventFrequency3Code" on page 1814

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.

#### 35.1.11.3.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Frequency expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.11.3.7 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

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

**ClassificationType <ClssfctnTp>** contains one of the following elements (see "ClassificationType32Choice" on page 1382 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1382
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1382

### 35.1.11.3.8 OptionStyle <OptnStyle>

*Presence:* [0..1]

*Definition:* Specifies how an option can be exercised (American, European, Bermudan).

**OptionStyle <OptnStyle>** contains one of the following elements (see "OptionStyle8Choice" on page 1381 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1381
Or}	Proprietary <Prtry>	[1..1]	±		1382

### 35.1.11.3.9 OptionType <OptnTp>

*Presence:* [0..1]

*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).

**OptionType <OptnTp>** contains one of the following **OptionType6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1146
Or}	Proprietary <Prtry>	[1..1]	±		1146

#### 35.1.11.3.9.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Option type expressed as an ISO 20022 code.

*Datatype:* "OptionType1Code" on page 1836

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.

#### 35.1.11.3.9.2 Proprietary <Prtry>

*Presence:* [1..1]

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

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.11.3.10 DenominationCurrency <DnmtnCcy>

*Presence:* [0..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C1 "[ActiveOrHistoricCurrency](#)"

*Datatype:* "[ActiveOrHistoricCurrencyCode](#)" on page 1797

#### Constraints

- **ActiveOrHistoricCurrency**

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

### 35.1.11.3.11 CouponDate <CpnDt>

*Presence:* [0..1]

*Definition:* Next payment date of an interest bearing financial instrument.

*Datatype:* "[ISODate](#)" on page 1923

### 35.1.11.3.12 ExpiryDate <XpryDt>

*Presence:* [0..1]

*Definition:* Date on which a privilege expires.

*Datatype:* "[ISODate](#)" on page 1923

### 35.1.11.3.13 FloatingRateFixingDate <FltgRateFxdt>

*Presence:* [0..1]

*Definition:* Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

*Datatype:* "[ISODate](#)" on page 1923

### 35.1.11.3.14 MaturityDate <MtrtyDt>

*Presence:* [0..1]

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

*Datatype:* "[ISODate](#)" on page 1923

**35.1.11.3.15 IssueDate <IsseDt>**

*Presence:* [0..1]

*Definition:* Date at which the security was made available.

*Datatype:* "ISODate" on page 1923

**35.1.11.3.16 NextCallableDate <NxtClblDt>**

*Presence:* [0..1]

*Definition:* Next date at which the issuer has the right to pay the security prior to maturity.

*Datatype:* "ISODate" on page 1923

**35.1.11.3.17 PutableDate <PutblDt>**

*Presence:* [0..1]

*Definition:* Date at which the holder has the right to ask for redemption of the security prior to final maturity.

*Datatype:* "ISODate" on page 1923

**35.1.11.3.18 DatedDate <DtdDt>**

*Presence:* [0..1]

*Definition:* First date at which a security begins to accrue interest.

*Datatype:* "ISODate" on page 1923

**35.1.11.3.19 FirstPaymentDate <FrstPmtDt>**

*Presence:* [0..1]

*Definition:* Date at which the first interest payment is due to holders of the security.

*Datatype:* "ISODate" on page 1923

**35.1.11.3.20 PreviousFactor <PrvsFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 1927

**35.1.11.3.21 CurrentFactor <CurFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 1927

**35.1.11.3.22 NextFactor <NxtFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 1927

### 35.1.11.3.23 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

*Datatype:* "PercentageRate" on page 1927

### 35.1.11.3.24 YieldToMaturityRate <YldToMtrtyRate>

*Presence:* [0..1]

*Definition:* Rate of return anticipated on a bond when held until maturity date.

*Datatype:* "PercentageRate" on page 1927

### 35.1.11.3.25 NextInterestRate <NxtIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate applicable to the next interest payment period in relation to variable rate instruments.

*Datatype:* "PercentageRate" on page 1927

### 35.1.11.3.26 IndexRateBasis <IndxRateBsis>

*Presence:* [0..1]

*Definition:* Specifies the reference rate for fixed income instruments where the price of the instrument is indexed to the price of an underlying benchmark.

*Datatype:* "PercentageRate" on page 1927

### 35.1.11.3.27 CouponAttachedNumber <CpnAttchdNb>

*Presence:* [0..1]

*Definition:* Number of the coupon attached to the physical security.

**CouponAttachedNumber <CpnAttchdNb>** contains one of the following **Number22Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1149
Or}	Long <Lng>	[1..1]	±		1149

#### 35.1.11.3.27.1 Short <Shrt>

*Presence:* [1..1]

*Definition:* Number of maximum 3 numeric text.

*Datatype:* "Exact3NumericText" on page 1927

#### 35.1.11.3.27.2 Long <Lng>

*Presence:* [1..1]

*Definition:* Number of maximum 35 text, with the possibility to provide an issuer for the number identification.

**Long <Lng>** contains the following elements (see "[GenericIdentification1](#)" on page 1195 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1195
	SchemeName <SchmeNm>	[0..1]	Text		1195
	Issuer <Issr>	[0..1]	Text		1195

### 35.1.11.3.28 PoolNumber <PoolNb>

*Presence:* [0..1]

*Definition:* Number identifying a group of underlying assets assigned by the issuer of a factored security.

**PoolNumber <PoolNb>** contains the following elements (see "[GenericIdentification37](#)" on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1219
	Issuer <Issr>	[0..1]	Text		1219

### 35.1.11.3.29 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown31](#)" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1494
	LotQuantity <LotQty>	[0..1]	±		1494

### 35.1.11.3.30 VariableRateIndicator <VarblRateInd>

*Presence:* [0..1]

*Definition:* Indicates whether the interest rate of an interest bearing instrument is reset periodically.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

### 35.1.11.3.31 CallableIndicator <ClblInd>

*Presence:* [0..1]

**Definition:** Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

**Datatype:** One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 35.1.11.3.32 PutableIndicator <PutblInd>

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

**Definition:** Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

**Datatype:** One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 35.1.11.3.33 MarketOrIndicativePrice <MktOrIndctvPric>

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

**Definition:** Value of the price, for example, as a currency and value per unit or as a percentage.

**MarketOrIndicativePrice <MktOrIndctvPric>** contains one of the following elements (see "PriceType4Choice" on page 1468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1468
Or}	Indicative <Indctv>	[1..1]	±		1468

### 35.1.11.3.34 ExercisePrice <ExrcPric>

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

**Definition:** Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.

**ExercisePrice <ExrcPric>** contains the following elements (see "Price7" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

### 35.1.11.3.35 SubscriptionPrice <SbcptPric>

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

**Definition:** Pre-determined price at which the holder of a right is entitled to buy the underlying instrument.

**SubscriptionPrice <SbcptPric>** contains the following elements (see "Price7" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

### 35.1.11.3.36 ConversionPrice <ConvsPric>

*Presence:* [0..1]

*Definition:* Price of one target security in the conversion.

**ConversionPrice <ConvsPric>** contains the following elements (see "Price7" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

### 35.1.11.3.37 StrikePrice <StrkPric>

*Presence:* [0..1]

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

**StrikePrice <StrkPric>** contains the following elements (see "Price7" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

### 35.1.11.3.38 MinimumNominalQuantity <MinNmnlQty>

*Presence:* [0..1]

*Definition:* Minimum nominal quantity of financial instrument.

**MinimumNominalQuantity <MinNmnlQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

### 35.1.11.3.39 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

**ContractSize <CtrctSz>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

#### 35.1.11.3.40 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>

*Presence:* [0..\*]

*Definition:* Identification of the underlying security.

*Impacted by:* C10 "DescriptionPresenceRule", C11 "DescriptionUsageRule", C12 "ISINGuideline", C13 "ISINPresenceRule", C14 "OtherIdentificationPresenceRule"

**UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

#### Constraints

- **DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or /OtherIdentification[\*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

#### **35.1.11.3.41 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information about the financial instrument in narrative form.

*Datatype:* "Max350Text" on page 1929

#### **35.1.11.4 FinancialInstrumentAttributes91**

*Definition:* Elements characterising a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1157
	DayCountBasis <DayCntBsis>	[0..1]	±		1157
	RegistrationForm <RegnForm>	[0..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1157
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentFrequency <PmtFrqcy>	[0..1]			1158
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentStatus <PmtSts>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160
	ClassificationType <ClssfctnTp>	[0..1]	±		1160
	OptionStyle <OptnStyle>	[0..1]	±		1161
	OptionType <OptnTp>	[0..1]			1161
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1162
	CouponDate <CpnDt>	[0..1]	Date		1162
	ExpiryDate <XpryDt>	[0..1]	Date		1162
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1162
	MaturityDate <MtrtyDt>	[0..1]	Date		1162
	IssueDate <IsseDt>	[0..1]	Date		1163
	NextCallableDate <NxtClblDt>	[0..1]	Date		1163
	PutableDate <PutblDt>	[0..1]	Date		1163
	DatedDate <DtdDt>	[0..1]	Date		1163
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1163
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1163
	CurrentFactor <CurFctr>	[0..1]	Rate		1163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NextFactor <NxtFctr>	[0..1]	Rate		1163
	InterestRate <IntrstRate>	[0..1]	Rate		1164
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1164
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1164
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1164
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1164
{Or	Short <Shrt>	[1..1]	Text		1164
Or}	Long <Lng>	[1..1]	±		1164
	PoolNumber <PoolNb>	[0..1]	±		1165
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1165
	CallableIndicator <ClblInd>	[0..1]	Indicator		1165
	PutableIndicator <PutblInd>	[0..1]	Indicator		1165
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1166
	ExercisePrice <ExrcPric>	[0..1]	±		1166
	SubscriptionPrice <SbcptPric>	[0..1]	±		1166
	ConversionPrice <ConvsPric>	[0..1]	±		1166
	StrikePrice <StrkPric>	[0..1]	±		1167
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1167
	ContractSize <CtrctSz>	[0..1]	±		1167
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1167
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1169

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**35.1.11.4.1 PlaceOfListing <PlcOfListg>***Presence:* [0..1]*Definition:* Market(s) on which the security is listed.**PlaceOfListing <PlcOfListg>** contains one of the following elements (see "MarketIdentification3Choice" on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1225
Or}	Description <Desc>	[1..1]	Text		1225

**35.1.11.4.2 DayCountBasis <DayCntBsis>***Presence:* [0..1]*Definition:* Specifies the computation method of (accrued) interest of the security.**DayCountBasis <DayCntBsis>** contains one of the following elements (see "InterestComputationMethodFormat4Choice" on page 1383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1383
Or}	Proprietary <Prtry>	[1..1]	±		1386

**35.1.11.4.3 RegistrationForm <RegnForm>***Presence:* [0..1]*Definition:* Specifies the form, this is, ownership, of the security.**RegistrationForm <RegnForm>** contains one of the following **FormOfSecurity6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1157
Or}	Proprietary <Prtry>	[1..1]	±		1158

**35.1.11.4.3.1 Code <Cd>***Presence:* [1..1]*Definition:* Form of the security expressed as an ISO 20022 code.*Datatype:* "FormOfSecurity1Code" on page 1827

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

**35.1.11.4.3.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Form of the security expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.11.4.4 PaymentFrequency <PmtFrqcy>***Presence:* [0..1]*Definition:* Specifies the frequency of an interest payment.**PaymentFrequency <PmtFrqcy>** contains one of the following **Frequency23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158

**35.1.11.4.4.1 Code <Cd>***Presence:* [1..1]*Definition:* Frequency expressed as an ISO 20022 code.*Datatype:* "[EventFrequency3Code](#)" on page 1814

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.

**35.1.11.4.4.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Frequency expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.11.4.5 PaymentStatus <PmtSts>

*Presence:* [0..1]

*Definition:* Status of payment of a security at a particular time.

**PaymentStatus <PmtSts>** contains one of the following **SecuritiesPaymentStatus5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159

##### 35.1.11.4.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities payment status expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesPaymentStatus1Code](#)" on page 1886

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NillPaid	Security is nill paid.
PART	PartiallyPaid	Security is partially paid.

##### 35.1.11.4.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities payment status expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.11.4.6 VariableRateChangeFrequency <VarblRateChngFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of change to the variable rate of an interest bearing instrument.

**VariableRateChangeFrequency <VarblRateChngFrqcy>** contains one of the following **Frequency23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160

#### 35.1.11.4.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Frequency expressed as an ISO 20022 code.

*Datatype:* "EventFrequency3Code" on page 1814

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.

#### 35.1.11.4.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Frequency expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.11.4.7 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

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

**ClassificationType <ClssfctnTp>** contains one of the following elements (see "ClassificationType32Choice" on page 1382 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1382
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1382

#### 35.1.11.4.8 OptionStyle <OptnStyle>

*Presence:* [0..1]

*Definition:* Specifies how an option can be exercised (American, European, Bermudan).

**OptionStyle <OptnStyle>** contains one of the following elements (see "OptionStyle8Choice" on page 1381 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1381
Or}	Proprietary <Prtry>	[1..1]	±		1382

#### 35.1.11.4.9 OptionType <OptnTp>

*Presence:* [0..1]

*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).

**OptionType <OptnTp>** contains one of the following **OptionType6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161

##### 35.1.11.4.9.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Option type expressed as an ISO 20022 code.

*Datatype:* "OptionType1Code" on page 1836

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.

##### 35.1.11.4.9.2 Proprietary <Prtry>

*Presence:* [1..1]

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

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.11.4.10 DenominationCurrency <DnmtnCcy>

*Presence:* [0..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C1 "[ActiveOrHistoricCurrency](#)"

*Datatype:* "[ActiveOrHistoricCurrencyCode](#)" on page 1797

##### Constraints

- **ActiveOrHistoricCurrency**

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

#### 35.1.11.4.11 CouponDate <CpnDt>

*Presence:* [0..1]

*Definition:* Next payment date of an interest bearing financial instrument.

*Datatype:* "[ISODate](#)" on page 1923

#### 35.1.11.4.12 ExpiryDate <XpryDt>

*Presence:* [0..1]

*Definition:* Date on which a privilege expires.

*Datatype:* "[ISODate](#)" on page 1923

#### 35.1.11.4.13 FloatingRateFixingDate <FltgRateFxdt>

*Presence:* [0..1]

*Definition:* Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

*Datatype:* "[ISODate](#)" on page 1923

#### 35.1.11.4.14 MaturityDate <MtrtyDt>

*Presence:* [0..1]

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

*Datatype:* "[ISODate](#)" on page 1923

**35.1.11.4.15 IssueDate <IsseDt>**

*Presence:* [0..1]

*Definition:* Date at which the security was made available.

*Datatype:* "ISODate" on page 1923

**35.1.11.4.16 NextCallableDate <NxtClbIDt>**

*Presence:* [0..1]

*Definition:* Next date at which the issuer has the right to pay the security prior to maturity.

*Datatype:* "ISODate" on page 1923

**35.1.11.4.17 PutableDate <PutbIDt>**

*Presence:* [0..1]

*Definition:* Date at which the holder has the right to ask for redemption of the security prior to final maturity.

*Datatype:* "ISODate" on page 1923

**35.1.11.4.18 DatedDate <DtdDt>**

*Presence:* [0..1]

*Definition:* First date at which a security begins to accrue interest.

*Datatype:* "ISODate" on page 1923

**35.1.11.4.19 FirstPaymentDate <FrstPmtDt>**

*Presence:* [0..1]

*Definition:* Date at which the first interest payment is due to holders of the security.

*Datatype:* "ISODate" on page 1923

**35.1.11.4.20 PreviousFactor <PrvsFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 1927

**35.1.11.4.21 CurrentFactor <CurFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 1927

**35.1.11.4.22 NextFactor <NxtFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 1927

#### 35.1.11.4.23 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

*Datatype:* "PercentageRate" on page 1927

#### 35.1.11.4.24 YieldToMaturityRate <YldToMtrtyRate>

*Presence:* [0..1]

*Definition:* Rate of return anticipated on a bond when held until maturity date.

*Datatype:* "PercentageRate" on page 1927

#### 35.1.11.4.25 NextInterestRate <NxtIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate applicable to the next interest payment period in relation to variable rate instruments.

*Datatype:* "PercentageRate" on page 1927

#### 35.1.11.4.26 IndexRateBasis <IndxRateBsis>

*Presence:* [0..1]

*Definition:* Specifies the reference rate for fixed income instruments where the price of the instrument is indexed to the price of an underlying benchmark.

*Datatype:* "PercentageRate" on page 1927

#### 35.1.11.4.27 CouponAttachedNumber <CpnAttchdNb>

*Presence:* [0..1]

*Definition:* Number of the coupon attached to the physical security.

**CouponAttachedNumber <CpnAttchdNb>** contains one of the following **Number22Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1164
Or}	Long <Lng>	[1..1]	±		1164

##### 35.1.11.4.27.1 Short <Shrt>

*Presence:* [1..1]

*Definition:* Number of maximum 3 numeric text.

*Datatype:* "Exact3NumericText" on page 1927

##### 35.1.11.4.27.2 Long <Lng>

*Presence:* [1..1]

*Definition:* Number of maximum 35 text, with the possibility to provide an issuer for the number identification.

**Long <Lng>** contains the following elements (see "[GenericIdentification1](#)" on page 1195 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1195
	SchemeName <SchmeNm>	[0..1]	Text		1195
	Issuer <Issr>	[0..1]	Text		1195

#### 35.1.11.4.28 PoolNumber <PoolNb>

*Presence:* [0..1]

*Definition:* Number identifying a group of underlying assets assigned by the issuer of a factored security.

**PoolNumber <PoolNb>** contains the following elements (see "[GenericIdentification37](#)" on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1219
	Issuer <Issr>	[0..1]	Text		1219

#### 35.1.11.4.29 VariableRateIndicator <VarblRateInd>

*Presence:* [0..1]

*Definition:* Indicates whether the interest rate of an interest bearing instrument is reset periodically.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

#### 35.1.11.4.30 CallableIndicator <ClblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

#### 35.1.11.4.31 PutableIndicator <PutblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

#### 35.1.11.4.32 MarketOrIndicativePrice <MktOrIndctvPric>

*Presence:* [0..1]

*Definition:* Value of the price, for example, as a currency and value per unit or as a percentage.

**MarketOrIndicativePrice <MktOrIndctvPric>** contains one of the following elements (see "PriceType4Choice" on page 1468 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1468
Or}	Indicative <Indctv>	[1..1]	±		1468

#### 35.1.11.4.33 ExercisePrice <ExrcPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.

**ExercisePrice <ExrcPric>** contains the following elements (see "Price7" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

#### 35.1.11.4.34 SubscriptionPrice <SbcptPric>

*Presence:* [0..1]

*Definition:* Pre-determined price at which the holder of a right is entitled to buy the underlying instrument.

**SubscriptionPrice <SbcptPric>** contains the following elements (see "Price7" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

#### 35.1.11.4.35 ConversionPrice <ConvspPric>

*Presence:* [0..1]

*Definition:* Price of one target security in the conversion.

**ConversionPrice <ConvPric>** contains the following elements (see "Price7" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

#### 35.1.11.4.36 StrikePrice <StrkPric>

*Presence:* [0..1]

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

**StrikePrice <StrkPric>** contains the following elements (see "Price7" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

#### 35.1.11.4.37 MinimumNominalQuantity <MinNmnlQty>

*Presence:* [0..1]

*Definition:* Minimum nominal quantity of financial instrument.

**MinimumNominalQuantity <MinNmnlQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

#### 35.1.11.4.38 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

**ContractSize <CtrctSz>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

#### 35.1.11.4.39 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>

*Presence:* [0..\*]

**Definition:** Identification of the underlying security.

**Impacted by:** C10 "DescriptionPresenceRule", C11 "DescriptionUsageRule", C12 "ISINGuideline", C13 "ISINPresenceRule", C14 "OtherIdentificationPresenceRule"

**UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

### Constraints

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

**35.1.11.4.40 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information about the financial instrument in narrative form.

*Datatype:* "Max350Text" on page 1929

**35.1.11.5 FinancialInstrumentAttributes63**

*Definition:* Elements characterising a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1172
	DayCountBasis <DayCntBsis>	[0..1]	±		1172
	RegistrationForm <RegnForm>	[0..1]			1172
{Or	Code <Cd>	[1..1]	CodeSet		1172
Or}	Proprietary <Prtry>	[1..1]	±		1173
	PaymentFrequency <PmtFrqcy>	[0..1]			1173
{Or	Code <Cd>	[1..1]	CodeSet		1173
Or}	Proprietary <Prtry>	[1..1]	±		1173
	PaymentStatus <PmtSts>	[0..1]			1174
{Or	Code <Cd>	[1..1]	CodeSet		1174
Or}	Proprietary <Prtry>	[1..1]	±		1174
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1174
{Or	Code <Cd>	[1..1]	CodeSet		1175
Or}	Proprietary <Prtry>	[1..1]	±		1175
	ClassificationType <ClssfctnTp>	[0..1]	±		1175
	OptionStyle <OptnStyle>	[0..1]	±		1176
	OptionType <OptnTp>	[0..1]			1176
{Or	Code <Cd>	[1..1]	CodeSet		1176
Or}	Proprietary <Prtry>	[1..1]	±		1176
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1177
	CouponDate <CpnDt>	[0..1]	Date		1177
	ExpiryDate <XpryDt>	[0..1]	Date		1177
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1177
	MaturityDate <MtrtyDt>	[0..1]	Date		1177
	IssueDate <IsseDt>	[0..1]	Date		1178
	NextCallableDate <NxtClblDt>	[0..1]	Date		1178
	PutableDate <PutblDt>	[0..1]	Date		1178
	DatedDate <DtdDt>	[0..1]	Date		1178
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1178
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1178
	CurrentFactor <CurFctr>	[0..1]	Rate		1178

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NextFactor <NxtFctr>	[0..1]	Rate		1178
	InterestRate <IntrstRate>	[0..1]	Rate		1179
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1179
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1179
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1179
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1179
{Or	Short <Shrt>	[1..1]	Text		1179
Or}	Long <Lng>	[1..1]	±		1179
	PoolNumber <PoolNb>	[0..1]	±		1180
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1180
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1180
	CallableIndicator <ClblInd>	[0..1]	Indicator		1180
	PutableIndicator <PutblInd>	[0..1]	Indicator		1181
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1181
	ExercisePrice <ExrcPric>	[0..1]	±		1181
	SubscriptionPrice <SbcptPric>	[0..1]	±		1181
	ConversionPrice <ConvsvPric>	[0..1]	±		1182
	StrikePrice <StrkPric>	[0..1]	±		1182
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1182
	ContractSize <CtrctSz>	[0..1]	±		1182
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1183
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1184

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**35.1.11.5.1 PlaceOfListing <PlcOfListg>***Presence:* [0..1]*Definition:* Market(s) on which the security is listed.**PlaceOfListing <PlcOfListg>** contains one of the following elements (see "MarketIdentification3Choice" on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1225
Or}	Description <Desc>	[1..1]	Text		1225

**35.1.11.5.2 DayCountBasis <DayCntBsis>***Presence:* [0..1]*Definition:* Specifies the computation method of (accrued) interest of the security.**DayCountBasis <DayCntBsis>** contains one of the following elements (see "InterestComputationMethodFormat4Choice" on page 1383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1383
Or}	Proprietary <Prtry>	[1..1]	±		1386

**35.1.11.5.3 RegistrationForm <RegnForm>***Presence:* [0..1]*Definition:* Specifies the form, this is, ownership, of the security.**RegistrationForm <RegnForm>** contains one of the following **FormOfSecurity6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1172
Or}	Proprietary <Prtry>	[1..1]	±		1173

**35.1.11.5.3.1 Code <Cd>***Presence:* [1..1]*Definition:* Form of the security expressed as an ISO 20022 code.*Datatype:* "FormOfSecurity1Code" on page 1827

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

**35.1.11.5.3 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Form of the security expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.11.5.4 PaymentFrequency <PmtFrqcy>***Presence:* [0..1]*Definition:* Specifies the frequency of an interest payment.**PaymentFrequency <PmtFrqcy>** contains one of the following **Frequency23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1173
Or}	Proprietary <Prtry>	[1..1]	±		1173

**35.1.11.5.4.1 Code <Cd>***Presence:* [1..1]*Definition:* Frequency expressed as an ISO 20022 code.*Datatype:* "[EventFrequency3Code](#)" on page 1814

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.

**35.1.11.5.4.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Frequency expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.11.5.5 PaymentStatus <PmtSts>

*Presence:* [0..1]

*Definition:* Status of payment of a security at a particular time.

**PaymentStatus <PmtSts>** contains one of the following **SecuritiesPaymentStatus5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1174
Or}	Proprietary <Prtry>	[1..1]	±		1174

##### 35.1.11.5.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities payment status expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesPaymentStatus1Code](#)" on page 1886

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NillPaid	Security is nill paid.
PART	PartiallyPaid	Security is partially paid.

##### 35.1.11.5.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities payment status expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.11.5.6 VariableRateChangeFrequency <VarblRateChngFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of change to the variable rate of an interest bearing instrument.

**VariableRateChangeFrequency <VarblRateChngFrqcy>** contains one of the following **Frequency23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1175
Or}	Proprietary <Prtry>	[1..1]	±		1175

#### 35.1.11.5.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Frequency expressed as an ISO 20022 code.

*Datatype:* "EventFrequency3Code" on page 1814

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.

#### 35.1.11.5.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Frequency expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.11.5.7 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

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

**ClassificationType <ClssfctnTp>** contains one of the following elements (see "[ClassificationType32Choice](#)" on page 1382 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1382
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1382

### 35.1.11.5.8 OptionStyle <OptnStyle>

*Presence:* [0..1]

*Definition:* Specifies how an option can be exercised (American, European, Bermudan).

**OptionStyle <OptnStyle>** contains one of the following elements (see "[OptionStyle8Choice](#)" on page 1381 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1381
Or}	Proprietary <Prtry>	[1..1]	±		1382

### 35.1.11.5.9 OptionType <OptnTp>

*Presence:* [0..1]

*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).

**OptionType <OptnTp>** contains one of the following **OptionType6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1176
Or}	Proprietary <Prtry>	[1..1]	±		1176

#### 35.1.11.5.9.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Option type expressed as an ISO 20022 code.

*Datatype:* "[OptionType1Code](#)" on page 1836

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.

#### 35.1.11.5.9.2 Proprietary <Prtry>

*Presence:* [1..1]

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

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.11.5.10 DenominationCurrency <DnmtnCcy>

*Presence:* [0..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C1 "[ActiveOrHistoricCurrency](#)"

*Datatype:* "[ActiveOrHistoricCurrencyCode](#)" on page 1797

##### Constraints

- **ActiveOrHistoricCurrency**

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

#### 35.1.11.5.11 CouponDate <CpnDt>

*Presence:* [0..1]

*Definition:* Next payment date of an interest bearing financial instrument.

*Datatype:* "[ISODate](#)" on page 1923

#### 35.1.11.5.12 ExpiryDate <XpryDt>

*Presence:* [0..1]

*Definition:* Date on which a privilege expires.

*Datatype:* "[ISODate](#)" on page 1923

#### 35.1.11.5.13 FloatingRateFixingDate <FltgRateFxdt>

*Presence:* [0..1]

*Definition:* Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

*Datatype:* "[ISODate](#)" on page 1923

#### 35.1.11.5.14 MaturityDate <MtrtyDt>

*Presence:* [0..1]

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

*Datatype:* "[ISODate](#)" on page 1923

**35.1.11.5.15 IssueDate <IsseDt>**

*Presence:* [0..1]

*Definition:* Date at which the security was made available.

*Datatype:* "ISODate" on page 1923

**35.1.11.5.16 NextCallableDate <NxtClblDt>**

*Presence:* [0..1]

*Definition:* Next date at which the issuer has the right to pay the security prior to maturity.

*Datatype:* "ISODate" on page 1923

**35.1.11.5.17 PutableDate <PutblDt>**

*Presence:* [0..1]

*Definition:* Date at which the holder has the right to ask for redemption of the security prior to final maturity.

*Datatype:* "ISODate" on page 1923

**35.1.11.5.18 DatedDate <DtdDt>**

*Presence:* [0..1]

*Definition:* First date at which a security begins to accrue interest.

*Datatype:* "ISODate" on page 1923

**35.1.11.5.19 FirstPaymentDate <FrstPmtDt>**

*Presence:* [0..1]

*Definition:* Date at which the first interest payment is due to holders of the security.

*Datatype:* "ISODate" on page 1923

**35.1.11.5.20 PreviousFactor <PrvsFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 1927

**35.1.11.5.21 CurrentFactor <CurFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 1927

**35.1.11.5.22 NextFactor <NxtFctr>**

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 1927

### 35.1.11.5.23 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

*Datatype:* "PercentageRate" on page 1927

### 35.1.11.5.24 YieldToMaturityRate <YldToMtrtyRate>

*Presence:* [0..1]

*Definition:* Rate of return anticipated on a bond when held until maturity date.

*Datatype:* "PercentageRate" on page 1927

### 35.1.11.5.25 NextInterestRate <NxtIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate applicable to the next interest payment period in relation to variable rate instruments.

*Datatype:* "PercentageRate" on page 1927

### 35.1.11.5.26 IndexRateBasis <IndxRateBsis>

*Presence:* [0..1]

*Definition:* Specifies the reference rate for fixed income instruments where the price of the instrument is indexed to the price of an underlying benchmark.

*Datatype:* "PercentageRate" on page 1927

### 35.1.11.5.27 CouponAttachedNumber <CpnAttchdNb>

*Presence:* [0..1]

*Definition:* Number of the coupon attached to the physical security.

**CouponAttachedNumber <CpnAttchdNb>** contains one of the following **Number22Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1179
Or}	Long <Lng>	[1..1]	±		1179

#### 35.1.11.5.27.1 Short <Shrt>

*Presence:* [1..1]

*Definition:* Number of maximum 3 numeric text.

*Datatype:* "Exact3NumericText" on page 1927

#### 35.1.11.5.27.2 Long <Lng>

*Presence:* [1..1]

*Definition:* Number of maximum 35 text, with the possibility to provide an issuer for the number identification.

**Long <Lng>** contains the following elements (see "[GenericIdentification1](#)" on page 1195 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1195
	SchemeName <SchmeNm>	[0..1]	Text		1195
	Issuer <Issr>	[0..1]	Text		1195

### 35.1.11.5.28 PoolNumber <PoolNb>

*Presence:* [0..1]

*Definition:* Number identifying a group of underlying assets assigned by the issuer of a factored security.

**PoolNumber <PoolNb>** contains the following elements (see "[GenericIdentification37](#)" on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1219
	Issuer <Issr>	[0..1]	Text		1219

### 35.1.11.5.29 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series, etc.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown31](#)" on page 1494 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1494
	LotQuantity <LotQty>	[0..1]	±		1494

### 35.1.11.5.30 VariableRateIndicator <VarblRateInd>

*Presence:* [0..1]

*Definition:* Indicates whether the interest rate of an interest bearing instrument is reset periodically.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

### 35.1.11.5.31 CallableIndicator <ClblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 35.1.11.5.32 PutableIndicator <PutblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 35.1.11.5.33 MarketOrIndicativePrice <MktOrIndctvPric>

*Presence:* [0..1]

*Definition:* Value of the price, for example, as a currency and value per unit or as a percentage.

**MarketOrIndicativePrice <MktOrIndctvPric>** contains one of the following elements (see "PriceType1Choice" on page 1472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1472
Or}	Indicative <Indctv>	[1..1]	±		1473

### 35.1.11.5.34 ExercisePrice <ExrcPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.

**ExercisePrice <ExrcPric>** contains the following elements (see "Price2" on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1461
	Value <Val>	[1..1]	±		1462

### 35.1.11.5.35 SubscriptionPrice <SbcptPric>

*Presence:* [0..1]

*Definition:* Pre-determined price at which the holder of a right is entitled to buy the underlying instrument.

**SubscriptionPrice <SbcptPric>** contains the following elements (see "Price2" on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1461
	Value <Val>	[1..1]	±		1462

### 35.1.11.5.36 ConversionPrice <ConvsPric>

*Presence:* [0..1]

*Definition:* Price of one target security in the conversion.

**ConversionPrice <ConvsPric>** contains the following elements (see "Price2" on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1461
	Value <Val>	[1..1]	±		1462

### 35.1.11.5.37 StrikePrice <StrkPric>

*Presence:* [0..1]

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

**StrikePrice <StrkPric>** contains the following elements (see "Price2" on page 1461 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1461
	Value <Val>	[1..1]	±		1462

### 35.1.11.5.38 MinimumNominalQuantity <MinNmnlQty>

*Presence:* [0..1]

*Definition:* Minimum nominal quantity of financial instrument.

**MinimumNominalQuantity <MinNmnlQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

### 35.1.11.5.39 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

**ContractSize <CtrctSz>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

#### 35.1.11.5.40 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>

*Presence:* [0..\*]

*Definition:* Identification of the underlying security.

*Impacted by:* C10 "DescriptionPresenceRule", C11 "DescriptionUsageRule", C12 "ISINGuideline", C13 "ISINPresenceRule", C14 "OtherIdentificationPresenceRule"

**UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

#### Constraints

- **DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or /OtherIdentification[\*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```

On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present

```

- **OtherIdentificationPresenceRule**

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

```

On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present

```

#### 35.1.11.5.41 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional information about the financial instrument in narrative form.

*Datatype:* "Max350Text" on page 1929

#### 35.1.11.6 SecurityIdentification19

*Definition:* Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <Othrlid>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

#### Constraints

- **DescriptionPresenceRule**

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

```

On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

### 35.1.11.6.1 ISIN <ISIN>

*Presence:* [0..1]

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

*Datatype:* "ISINOct2015Identifier" on page 1925

### 35.1.11.6.2 OtherIdentification <Othrid>

*Presence:* [0..\*]

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

**OtherIdentification <Othrid>** contains the following **OtherIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186

#### 35.1.11.6.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of a security.

*Datatype:* "Max35Text" on page 1929

#### 35.1.11.6.2.2 Suffix <Sfx>

*Presence:* [0..1]

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

*Datatype:* "Max16Text" on page 1928

**35.1.11.6.2.3 Type <Tp>***Presence:* [1..1]*Definition:* Type of the identification.

**Type <Tp>** contains one of the following elements (see "IdentificationSource3Choice" on page 1218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1219
Or}	Proprietary <Prtry>	[1..1]	Text		1219

**35.1.11.6.3 Description <Desc>***Presence:* [0..1]*Definition:* Textual description of a security instrument.*Datatype:* "Max140Text" on page 1928**35.1.11.7 FinancialInstrument21**

*Definition:* Security that is a sub-set of an investment fund, and is governed by the same investment fund policy, for example, dividend option or valuation currency.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClassType <ClsTp>	[0..1]	Text		1186
	SecuritiesForm <ScitiesForm>	[0..1]	CodeSet		1187
	DistributionPolicy <DstrbtnPlcy>	[0..1]	CodeSet		1187
	ProductGroup <PdctGrp>	[0..1]	Text		1187
	UmbrellaName <UmbrllNm>	[0..1]	Text		1187
	BaseCurrency <BaseCcy>	[0..1]	CodeSet	C2	1187
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C2	1188
	RequestedNAVCurrency <ReqdNAVVCcy>	[0..1]	CodeSet	C1	1188
	DualFundIndicator <DualFndInd>	[0..1]	Indicator		1188
	CountryOfDomicile <CtryOfDmcl>	[0..1]	CodeSet	C7	1188
	RegisteredDistributionCountry <RegdDstrbtnCtry>	[0..*]	CodeSet	C7	1189

**35.1.11.7.1 ClassType <ClsTp>***Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 1929

**35.1.11.7.2 SecuritiesForm <SctiesForm>***Presence:* [0..1]*Definition:* Specifies the form, that is, ownership, of the security.*Datatype:* "FormOfSecurity1Code" on page 1827

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

**35.1.11.7.3 DistributionPolicy <DstrbtnPlcy>***Presence:* [0..1]*Definition:* Income policy relating to a class type, that is, if income is paid out or retained in the fund.*Datatype:* "DistributionPolicy1Code" on page 1814

CodeName	Name	Definition
DIST	Distribution	Income is distributed to the investors in the fund.
ACCU	Accumulation	Income is added to the capital of the fund.

**35.1.11.7.4 ProductGroup <PdctGrp>***Presence:* [0..1]*Definition:* Company specific description of a group of funds.*Datatype:* "Max140Text" on page 1928**35.1.11.7.5 UmbrellaName <UmbrlINm>***Presence:* [0..1]*Definition:* Name of the umbrella fund in which financial instrument is contained.*Datatype:* "Max35Text" on page 1929**35.1.11.7.6 BaseCurrency <BaseCcy>***Presence:* [0..1]*Definition:* Currency of the investment fund class.*Impacted by:* C2 "ActiveCurrency"*Datatype:* "ActiveCurrencyCode" on page 1797

**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.

**35.1.11.7.7 DenominationCurrency <DnmtnCcy>**

*Presence:* [0..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C2 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 1797

**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.

**35.1.11.7.8 RequestedNAVCurrency <ReqdNAVCcy>**

*Presence:* [0..1]

*Definition:* Currency to be used for pricing the fund. This currency must be among the set of currencies in which the price may be expressed, as stated in the prospectus.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 1797

**Constraints**

- **ActiveOrHistoricCurrency**

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

**35.1.11.7.9 DualFundIndicator <DualFndInd>**

*Presence:* [0..1]

*Definition:* Indicates whether the fund has two prices.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

**35.1.11.7.10 CountryOfDomicile <CtryOfDmcl>**

*Presence:* [0..1]

*Definition:* Country where the fund has legal domicile as reflected in the ISIN classification.

*Impacted by:* C7 "Country"

*Datatype:* "CountryCode" on page 1810

#### Constraints

- **Country**

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

### 35.1.11.7.11 RegisteredDistributionCountry <RegdDstrbtnCtry>

*Presence:* [0..\*]

*Definition:* Countries where the fund is registered for distribution.

*Impacted by:* C7 "Country"

*Datatype:* "CountryCode" on page 1810

#### Constraints

- **Country**

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

### 35.1.11.8 DerivativeBasicAttributes1

*Definition:* Details of the derivative contract not included in the general financial instrument attributes component.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NotionalCurrencyAndAmount <NtnlCcyAndAmt>	[1..1]	Amount	C1, C8	1189
	InterestIncludedInPrice <IntrstInclInPric>	[0..1]	Indicator		1190

#### 35.1.11.8.1 NotionalCurrencyAndAmount <NtnlCcyAndAmt>

*Presence:* [1..1]

*Definition:* Amount underlying a financial derivatives contract necessary for calculating payments or receipts.

*Impacted by:* C1 "ActiveOrHistoricCurrency", C8 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 1794

#### Constraints

- **ActiveOrHistoricCurrency**

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

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

### 35.1.11.8.2 InterestIncludedInPrice <IntrstInclInPric>

*Presence:* [0..1]

*Definition:* Indicates whether the given derivative price includes a prorated accrued interest component.

*Datatype:* One of the following values must be used (see ["YesNoIndicator" on page 1926](#)):

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

## 35.1.12 Financial Instrument Quantity

### 35.1.12.1 FinancialInstrumentQuantity1Choice

*Definition:* Choice between formats for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

#### 35.1.12.1.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, for example, a number of shares.

*Datatype:* ["DecimalNumber" on page 1926](#)

#### 35.1.12.1.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.

*Datatype:* ["ImpliedCurrencyAndAmount" on page 1795](#)

#### 35.1.12.1.3 AmortisedValue <AmtsdVal>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

*Datatype:* ["ImpliedCurrencyAndAmount" on page 1795](#)

### 35.1.12.2 Quantity6Choice

*Definition:* Choice of format for the quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

#### 35.1.12.2.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument in units, original face amount or current face amount.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

#### 35.1.12.2.2 OriginalAndCurrentFace <OrgnlAndCurFace>

*Presence:* [1..1]

*Definition:* Original and current value of an asset-back instrument.

**OriginalAndCurrentFace <OrgnlAndCurFace>** contains the following elements (see "[OriginalAndCurrentQuantities1](#)" on page 1500 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	Amount		1500
	AmortisedValue <AmtsdVal>	[1..1]	Amount		1500

## 35.1.13 Foreign Exchange

### 35.1.13.1 ForeignExchangeTerms34

*Definition:* Information needed to process a currency exchange or conversion.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C1	1192
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C1	1192
	ExchangeRate <XchgRate>	[1..1]	Rate		1192
	QuotationDate <QtnDt>	[0..1]	DateTime		1193
	QuotingInstitution <QtgInstn>	[0..1]	±		1193

#### 35.1.13.1.1 UnitCurrency <UnitCcy>

*Presence:* [1..1]

*Definition:* Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 1797

##### Constraints

- **ActiveOrHistoricCurrency**

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

#### 35.1.13.1.2 QuotedCurrency <QtdCcy>

*Presence:* [1..1]

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

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 1797

##### Constraints

- **ActiveOrHistoricCurrency**

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

#### 35.1.13.1.3 ExchangeRate <XchgRate>

*Presence:* [1..1]

*Definition:* The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

*Datatype:* "BaseOneRate" on page 1927

**35.1.13.1.4 QuotationDate <QtnDt>***Presence:* [0..1]*Definition:* Date and time at which an exchange rate is quoted.*Datatype:* "ISODatetime" on page 1923**35.1.13.1.5 QuotingInstitution <QtgInstn>***Presence:* [0..1]*Definition:* Party that proposes a foreign exchange rate.**QuotingInstitution <QtgInstn>** contains one of the following elements (see "PartyIdentification120Choice" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1442
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1443
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1443

**35.1.14 Frequency****35.1.14.1 Frequency22Choice***Definition:* Choice of format for a frequency, for example, the frequency of delivery of a statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1193
Or}	Proprietary <Prtry>	[1..1]	±		1194

**35.1.14.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Frequency expressed as an ISO 20022 code.*Datatype:* "EventFrequency7Code" on page 1815

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

CodeName	Name	Definition
QUTR	Quarterly	Event takes place every three months or four times a year.
TOMN	EveryTwoMonths	Event takes place every two months.
TOWK	EveryTwoWeeks	Event takes place every two weeks.
TWMN	TwiceAMonth	Event takes place two times a month.
OVNG	Overnight	Event takes place overnight.
ONDE	OnDemand	Event takes place on demand.

### 35.1.14.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Frequency expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.14.2 Frequency25Choice

*Definition:* Choice of format for a frequency, for example, the frequency of delivery of a statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1194
Or}	Proprietary <Prtry>	[1..1]	±		1195

#### 35.1.14.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Frequency expressed as an ISO 20022 code.

*Datatype:* "[EventFrequency4Code](#)" on page 1815

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.

CodeName	Name	Definition
WEEK	Weekly	Event takes place once a week.

### 35.1.14.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Frequency expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

## 35.1.15 Identification Information

### 35.1.15.1 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		1195
	SchemeName <SchmeNm>	[0..1]	Text		1195
	Issuer <Issr>	[0..1]	Text		1195

#### 35.1.15.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification assigned by an institution.

*Datatype:* "[Max35Text](#)" on page 1929

#### 35.1.15.1.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

*Datatype:* "[Max35Text](#)" on page 1929

#### 35.1.15.1.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "[Max35Text](#)" on page 1929

### 35.1.15.2 AdditionalReference10

*Definition:* Reference and reference issuer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	Text		1196
	ReferenceIssuer <RefIssr>	[0..1]	±		1196
	MessageName <MsgNm>	[0..1]	Text		1196

#### 35.1.15.2.1 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference issued by a party to identify an instruction, transaction or a message.

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.2.2 ReferenceIssuer <RefIssr>

*Presence:* [0..1]

*Definition:* Issuer of the reference.

**ReferenceIssuer <RefIssr>** contains the following elements (see "PartyIdentification139" on page 1445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party <Pty>	[1..1]	±		1445
	LEI <LEI>	[0..1]	IdentifierSet		1446

#### 35.1.15.2.3 MessageName <MsgNm>

*Presence:* [0..1]

*Definition:* Name of the message.

*Datatype:* "Max35Text" on page 1929

### 35.1.15.3 References45Choice

*Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]			1197
	TransactionIdentification <TxId>	[1..1]	Text		1197
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1197
	Payment <Pmt>	[1..1]	CodeSet		1198
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>	[1..1]			1198
	TransactionIdentification <TxId>	[1..1]	Text		1198
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1198
	Payment <Pmt>	[1..1]	CodeSet		1199
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1199
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]			1199
	MessageNumber <MsgNb>	[0..1]	±	C16	1199
	Identification <Id>	[1..1]	Text		1200

### 35.1.15.3.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the securities settlement transaction.

**SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>** contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1197
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1197
	Payment <Pmt>	[1..1]	CodeSet		1198

#### 35.1.15.3.1.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Provides unambiguous transaction identification information.

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.3.1.2 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

### 35.1.15.3.1.3 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

### 35.1.15.3.2 SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the underlying securities financing transaction (not the underlying securities financing trade) as assigned by the instructing party.

**SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>** contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1198
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1198
	Payment <Pmt>	[1..1]	CodeSet		1199

#### 35.1.15.3.2.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Provides unambiguous transaction identification information.

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.3.2.2 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

### 35.1.15.3.2.3 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

### 35.1.15.3.3 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

*Definition:* Reference to the intra-position movement transaction requested to be cancelled as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 1929

### 35.1.15.3.4 OtherTransactionIdentification <OthrTxId>

*Presence:* [1..1]

*Definition:* Reference to a transaction that cannot be identified using a standard reference element present in the message.

**OtherTransactionIdentification <OthrTxId>** contains the following **GenericDocumentIdentification4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageNumber <MsgNb>	[0..1]	±	C16	1199
	Identification <Id>	[1..1]	Text		1200

#### 35.1.15.3.4.1 MessageNumber <MsgNb>

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* C16 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber5Choice" on page 1136 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1136
Or	LongNumber <LngNb>	[1..1]	Text		1136
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1137

#### Constraints

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

#### 35.1.15.3.4.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the document.

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.4 References44Choice

*Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OtherTransactionIdentification <OthrTxId>	[1..1]			1200
	MessageNumber <MsgNb>	[0..1]	±	C16	1201
	Identification <Id>	[1..1]	Text		1201
Or	SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>	[1..1]			1201
	TransactionIdentification <TxId>	[1..1]	Text		1202
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1202
	Payment <Pmt>	[1..1]	CodeSet		1202
Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]			1202
	TransactionIdentification <TxId>	[1..1]	Text		1203
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1203
	Payment <Pmt>	[1..1]	CodeSet		1203
Or}	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1203

#### 35.1.15.4.1 OtherTransactionIdentification <OthrTxId>

*Presence:* [1..1]

*Definition:* Reference to a transaction that cannot be identified using a standard reference element present in the message.

**OtherTransactionIdentification <OthrTxId>** contains the following **GenericDocumentIdentification4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageNumber <MsgNb>	[0..1]	±	C16	1201
	Identification <Id>	[1..1]	Text		1201

#### 35.1.15.4.1.1 MessageNumber <MsgNb>

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* C16 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "[DocumentNumber5Choice](#)" on page 1136 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1136
Or	LongNumber <LngNb>	[1..1]	Text		1136
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1137

#### Constraints

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

#### 35.1.15.4.1.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the document.

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.4.2 SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the underlying securities financing transaction (not the underlying securities financing trade) as assigned by the instructing party.

**SecuritiesFinancingTransactionIdentification <SctiesFincgTxId>** contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1202
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1202
	Payment <Pmt>	[1..1]	CodeSet		1202

#### 35.1.15.4.2.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Provides unambiguous transaction identification information.

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.4.2.2 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

#### 35.1.15.4.2.3 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

#### 35.1.15.4.3 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the securities settlement transaction.

**SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>** contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1203
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1203
	Payment <Pmt>	[1..1]	CodeSet		1203

#### 35.1.15.4.3.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Provides unambiguous transaction identification information.

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.4.3.2 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

#### 35.1.15.4.3.3 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

#### 35.1.15.4.4 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

*Definition:* Reference to the intra-position movement transaction requested to be cancelled as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 1929

### 35.1.15.5 References43Choice

*Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConfld>	[1..1]			1206
	TransactionIdentification <Txld>	[1..1]	Text		1206
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1206
	Payment <Pmt>	[1..1]	CodeSet		1206
Or	IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfld>	[1..1]	Text		1207
Or	SecuritiesBalanceAccountingReportIdentification <SctiesBalAcctgRptld>	[1..1]	Text		1207
Or	SecuritiesBalanceCustodyReportIdentification <SctiesBalCtdyRptld>	[1..1]	Text		1207
Or	IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptld>	[1..1]	Text		1207
Or	SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld>	[1..1]			1207
	TransactionIdentification <Txld>	[1..1]	Text		1208
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1208
	Payment <Pmt>	[1..1]	CodeSet		1208
Or	SecuritiesTransactionPendingReportIdentification <SctiesTxPdgRptld>	[1..1]	Text		1208
Or	SecuritiesTransactionPostingReportIdentification <SctiesTxPstngRptld>	[1..1]	Text		1208
Or	SecuritiesSettlementTransactionAllegementReportIdentification <SctiesSttlmTxAllgmtRptld>	[1..1]	Text		1208
Or	SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SctiesSttlmTxAllgmtNtfctnTxld>	[1..1]			1209
	TransactionIdentification <Txld>	[1..1]	Text		1209
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1209
	Payment <Pmt>	[1..1]	CodeSet		1209
Or	PortfolioTransferNotificationIdentification <PrtfTrfNtfctnld>	[1..1]	Text		1210
Or	SecuritiesSettlementTransactionGenerationNotificationIdentification <SctiesSttlmTxGnrtnNtfctnld>	[1..1]			1210
	TransactionIdentification <Txld>	[1..1]	Text		1210
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1210
	Payment <Pmt>	[1..1]	CodeSet		1210
Or	OtherMessageIdentification <OthrMsgld>	[1..1]	Text		1211
Or}	TotalPortfolioValuationReportIdentification <TtlPrtfValtnRptld>	[1..1]	Text		1211

**Constraints**

- **OtherMessageIdentificationUsageRule**

If OtherMessageIdentification is used, then the message to be cancelled must not be one that can be identified using of the message identification available in the choice list.

- **SecuritiesSettlementTransactionAllegementNotificationRule**

The SecuritiesMessageCancellationAdvice can be used to cancel a SecuritiesSettlementTransactionAllegementNotification for two reasons:

- The message was sent by mistake
- The counterparty cancelled its instruction.

**35.1.15.5.1 SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConflId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the confirmation to be cancelled.

**SecuritiesSettlementTransactionConfirmationIdentification <SctiesSttlmTxConflId>** contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1206
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1206
	Payment <Pmt>	[1..1]	CodeSet		1206

**35.1.15.5.1.1 TransactionIdentification <TxId>**

*Presence:* [1..1]

*Definition:* Provides unambiguous transaction identification information.

*Datatype:* "Max35Text" on page 1929

**35.1.15.5.1.2 SecuritiesMovementType <SctiesMvmntTp>**

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

**35.1.15.5.1.3 Payment <Pmt>**

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

Datatype: "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

### 35.1.15.5.2 IntraPositionMovementConfirmationIdentification <IntraPosMvmntConfld>

Presence: [1..1]

Definition: Unambiguous account servicer identification of the intra-position movement confirmation to be cancelled.

Datatype: "Max35Text" on page 1929

### 35.1.15.5.3 SecuritiesBalanceAccountingReportIdentification <SctiesBalAcctgRptld>

Presence: [1..1]

Definition: Unambiguous identification of the report message to be cancelled.

Datatype: "Max35Text" on page 1929

### 35.1.15.5.4 SecuritiesBalanceCustodyReportIdentification <SctiesBalCtdyRptld>

Presence: [1..1]

Definition: Unambiguous identification of the report message to be cancelled.

Datatype: "Max35Text" on page 1929

### 35.1.15.5.5 IntraPositionMovementPostingReportIdentification <IntraPosMvmntPstngRptld>

Presence: [1..1]

Definition: Identification of the intra-position movement posting report to be cancelled.

Datatype: "Max35Text" on page 1929

### 35.1.15.5.6 SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld>

Presence: [1..1]

Definition: Unambiguous identification of the confirmation to be cancelled.

**SecuritiesFinancingConfirmationIdentification <SctiesFincgConfld>** contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <Txld>	[1..1]	Text		1208
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1208
	Payment <Pmt>	[1..1]	CodeSet		1208

**35.1.15.5.6.1 TransactionIdentification <TxId>***Presence:* [1..1]*Definition:* Provides unambiguous transaction identification information.*Datatype:* "Max35Text" on page 1929**35.1.15.5.6.2 SecuritiesMovementType <SctiesMvmntTp>***Presence:* [1..1]*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

**35.1.15.5.6.3 Payment <Pmt>***Presence:* [1..1]*Definition:* Specifies how the transaction is to be settled, for example, against payment.*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

**35.1.15.5.7 SecuritiesTransactionPendingReportIdentification <SctiesTxPdgRptId>***Presence:* [1..1]*Definition:* Unambiguous identification of the report message to be cancelled.*Datatype:* "Max35Text" on page 1929**35.1.15.5.8 SecuritiesTransactionPostingReportIdentification <SctiesTxPstngRptId>***Presence:* [1..1]*Definition:* Unambiguous identification of the report message to be cancelled.*Datatype:* "Max35Text" on page 1929**35.1.15.5.9 SecuritiesSettlementTransactionAllegementReportIdentification <SctiesSttlmTxAllgmtRptId>***Presence:* [1..1]*Definition:* Unambiguous identification of the report to be cancelled.

*Datatype:* "Max35Text" on page 1929

### 35.1.15.5.10 SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification <SciesSttlmTxAllgmtNtfctnTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the allegement notification to be cancelled as know by the account servicer.

**SecuritiesSettlementTransactionAllegementNotificationTransactionIdentification**  
<SciesSttlmTxAllgmtNtfctnTxId> contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1209
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		1209
	Payment <Pmt>	[1..1]	CodeSet		1209

#### 35.1.15.5.10.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Provides unambiguous transaction identification information.

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.5.10.2 SecuritiesMovementType <SciesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

#### 35.1.15.5.10.3 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.

CodeName	Name	Definition
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

#### 35.1.15.5.11 PortfolioTransferNotificationIdentification <PrftlTrfNtfctnId>

*Presence:* [1..1]

*Definition:* Identification of the portfolio transfer.

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.5.12 SecuritiesSettlementTransactionGenerationNotificationIdentification <SciesSttlmTxGnrtnNtfctnId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the notification message to be cancelled.

**SecuritiesSettlementTransactionGenerationNotificationIdentification <SciesSttlmTxGnrtnNtfctnId>** contains the following **SettlementTypeAndIdentification18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[1..1]	Text		1210
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		1210
	Payment <Pmt>	[1..1]	CodeSet		1210

##### 35.1.15.5.12.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Provides unambiguous transaction identification information.

*Datatype:* "Max35Text" on page 1929

##### 35.1.15.5.12.2 SecuritiesMovementType <SciesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

##### 35.1.15.5.12.3 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

### 35.1.15.5.13 OtherMessageIdentification <OthrMsgId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the message to be cancelled.

*Datatype:* "Max35Text" on page 1929

### 35.1.15.5.14 TotalPortfolioValuationReportIdentification <TtlPrftlValtnRptId>

*Presence:* [1..1]

*Definition:* Unique identification of the report.

*Datatype:* "Max35Text" on page 1929

## 35.1.15.6 References41Choice

*Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>	[1..1]	Text		1211
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1212
Or	IntraBalanceMovementIdentification <IntraBalMvmntId>	[1..1]	Text		1212
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1212
Or	MarketInfrastructureTransactionIdentification <MktInfstrctrTxId>	[1..1]	Text		1212
Or	PoolIdentification <PoolId>	[1..1]	Text		1212
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1212

### 35.1.15.6.1 SecuritiesSettlementTransactionIdentification <SciesSttlmTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 1929

**35.1.15.6.2 IntraPositionMovementIdentification <IntraPosMvmntId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 1929

**35.1.15.6.3 IntraBalanceMovementIdentification <IntraBalMvmntId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra balance movement transaction as known by the account owner.

*Datatype:* "Max35Text" on page 1929

**35.1.15.6.4 AccountServicerTransactionIdentification <AcctSvrTxId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

**35.1.15.6.5 MarketInfrastructureTransactionIdentification <MktInfstrctrTxId>**

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

**35.1.15.6.6 PoolIdentification <PoolId>**

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 1929

**35.1.15.6.7 OtherTransactionIdentification <OthrTxId>**

*Presence:* [1..1]

*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "Max35Text" on page 1929

**35.1.15.7 References47Choice**

*Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1213
Or	PoolIdentification <PoolId>	[1..1]	Text		1213
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1213
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1213
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1213

#### 35.1.15.7.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.7.2 PoolIdentification <PoolId>

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.7.3 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.7.4 AccountServicerTransactionIdentification <AcctSvcrTxld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.7.5 OtherTransactionIdentification <OthrTxld>

*Presence:* [1..1]

*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.8 References42Choice

*Definition:* Choice of reference.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[1..1]	Text		1214
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1214
Or	PoolIdentification <PoolId>	[1..1]	Text		1214
Or	MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>	[1..1]	Text		1214
Or}	ProcessorTransactionIdentification <PrctrTxId>	[1..1]	Text		1214

#### 35.1.15.8.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.8.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.8.3 PoolIdentification <PoolId>

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.8.4 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.8.5 ProcessorTransactionIdentification <PrctrTxId>

*Presence:* [1..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.9 GenericIdentification78

*Definition:* Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1215
	Identification <Id>	[0..1]	Text		1215

### 35.1.15.9.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.15.9.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.

*Datatype:* "[Max35Text](#)" on page 1929

## 35.1.15.10 IdentificationType42Choice

*Definition:* Choice between a code and a data source scheme to specify the type of alternate identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1215
Or}	Proprietary <Prtry>	[1..1]	±		1216

### 35.1.15.10.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of identification is defined using a code.

*Datatype:* "[TypeOfIdentification1Code](#)" on page 1911

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CCPT	PassportNumber	Number assigned by a passport authority.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.

CodeName	Name	Definition
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

### 35.1.15.10.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of identification is defined using a data source scheme.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.15.11 GenericIdentification80

*Definition:* Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1216
	Identification <Id>	[0..1]	Text		1216

#### 35.1.15.11.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.15.11.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Name or number assigned by an entity to enable recognition of that entity.

*Datatype:* "[Max35Text](#)" on page 1929

**35.1.15.12 GenericIdentification30**

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.15.12.1 Identification <Id>**

*Presence:* [1..1]

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

*Datatype:* "Exact4AlphaNumericText" on page 1928

**35.1.15.12.2 Issuer <Issr>**

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 1929

**35.1.15.12.3 SchemeName <SchmeNm>**

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* "Max35Text" on page 1929

**35.1.15.13 GenericIdentification36**

*Definition:* Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1218

**35.1.15.13.1 Identification <Id>**

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 1929

**35.1.15.13.2 Issuer <Issr>**

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 1929

### 35.1.15.13.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* "Max35Text" on page 1929

### 35.1.15.14 GenericIdentification56

*Definition:* Proprietary information related to a balance.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1218
	Issuer <Issr>	[1..1]	Text		1218
	SchemeName <SchmeNm>	[0..1]	Text		1218
	Balance <Bal>	[1..1]	Quantity		1218

#### 35.1.15.14.1 Identification <Id>

*Presence:* [1..1]

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

*Datatype:* "Exact4AlphaNumericText" on page 1928

#### 35.1.15.14.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.14.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.14.4 Balance <Bal>

*Presence:* [1..1]

*Definition:* Value of the balance.

*Datatype:* "DecimalNumber" on page 1926

### 35.1.15.15 IdentificationSource3Choice

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1219
Or}	Proprietary <Prtry>	[1..1]	Text		1219

#### 35.1.15.15.1 Code <Cd>

*Presence:* [1..1]

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

*Datatype:* "ExternalFinancialInstrumentIdentificationType1Code" on page 1817

#### 35.1.15.15.2 Proprietary <Prtry>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.16 GenericIdentification37

*Definition:* Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1219
	Issuer <Issr>	[0..1]	Text		1219

#### 35.1.15.16.1 Identification <Id>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.16.2 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 1929

#### 35.1.15.17 GenericIdentification3

*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		1220
	Issuer <Issr>	[0..1]	Text		1220

**35.1.15.17.1 Identification <Id>***Presence:* [1..1]*Definition:* Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.*Datatype:* "Max35Text" on page 1929**35.1.15.17.2 Issuer <Issr>***Presence:* [0..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 1929**35.1.16 Market****35.1.16.1 MarketIdentification1Choice***Definition:* Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1220
Or}	Description <Desc>	[1..1]	Text		1220

**35.1.16.1.1 MarketIdentifierCode <MktldrCd>***Presence:* [1..1]*Definition:* ISO 10383 Market Identification Code.*Datatype:* "MICIdentifier" on page 1925**35.1.16.1.2 Description <Desc>***Presence:* [1..1]*Definition:* Description of the market when no Market Identifier Code is available.*Datatype:* "Max35Text" on page 1929**35.1.16.2 MarketClientSide6Choice***Definition:* Choice of format for the market/client side information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1220
Or}	Proprietary <Prtry>	[1..1]	±		1221

**35.1.16.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Market side or a client side information expressed as an ISO 20022 code.

*Datatype:* "MarketClientSide1Code" on page 1834

CodeName	Name	Definition
CLNT	ClientSide	Instruction is for a client side transaction.
MAKT	MarketSide	Instruction is for a market side transaction.

### 35.1.16.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Market side or a client side information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.16.3 MarketIdentification89

*Definition:* Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1221
	Type <Tp>	[1..1]			1222
{Or	Code <Cd>	[1..1]	CodeSet		1222
Or}	Proprietary <Prtry>	[1..1]	±		1222

#### 35.1.16.3.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Code allocated to places of trade (stock exchanges), to regulated markets (for example, Electronic Trading Platforms - ECN), and to unregulated markets (for example, Automated Trading Systems - ATS), as sources of prices and related information, in order to facilitate automated processing.

**Identification <Id>** contains one of the following elements (see "MarketIdentification1Choice" on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1220
Or}	Description <Desc>	[1..1]	Text		1220

**35.1.16.3.2 Type <Tp>***Presence:* [1..1]*Definition:* Nature of a market in which transactions take place.**Type <Tp>** contains one of the following **MarketType15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1222
Or}	Proprietary <Prtry>	[1..1]	±		1222

**35.1.16.3.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Market type expressed as an ISO 20022 code.*Datatype:* "MarketType4Code" on page 1834

CodeName	Name	Definition
FUND	Fund	The place is a fund (transfer agent, fund itself, etc.).
LMAR	LocalMarket	The place is a local market.
THEO	Theoretical	The place is theoretical.
VEND	Vendor	The place is a vendor.

**35.1.16.3.2.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Market type expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.16.4 MarketIdentification84***Definition:* Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1223
	Type <Tp>	[1..1]	±		1223

**Constraints**

- **MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

**35.1.16.4.1 Identification <Id>**

*Presence:* [0..1]

*Definition:* Code allocated to places of trade, that is, stock exchanges, regulated markets, for example, Electronic Trading Platforms (ECN), and unregulated markets, for example, Automated Trading Systems (ATS), as sources of prices and related information, in order to facilitate automated processing.

**Identification <Id>** contains one of the following elements (see "[MarketIdentification1Choice](#)" on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktIdrCd>	[1..1]	IdentifierSet		1220
Or}	Description <Desc>	[1..1]	Text		1220

**35.1.16.4.2 Type <Tp>**

*Presence:* [1..1]

*Definition:* Nature of a market in which transactions take place.

**Type <Tp>** contains one of the following elements (see "[MarketType8Choice](#)" on page 1224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1224
Or}	Proprietary <Prtry>	[1..1]	±		1224

**35.1.16.5 PlaceOfTradeIdentification1**

*Definition:* Identification of market in which a trade transaction has been executed.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C26	1223
	LEI <LEI>	[0..1]	IdentifierSet		1224

**35.1.16.5.1 MarketTypeAndIdentification <MktTpAndId>**

*Presence:* [0..1]

*Definition:* Identification and type of the place of trade.

*Impacted by:* [C26 "MarketTypeAndIdentificationRule"](#)

**MarketTypeAndIdentification <MktTpAndId>** contains the following elements (see "MarketIdentification84" on page 1222 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1223
	Type <Tp>	[1..1]	±		1223

#### Constraints

- **MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/MarketIdentifierCode must be present.

#### 35.1.16.5.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a place of trade.

*Datatype:* "LEIIdentifier" on page 1925

#### 35.1.16.6 MarketType8Choice

*Definition:* Choice of format for the market type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1224
Or}	Proprietary <Prtry>	[1..1]	±		1224

##### 35.1.16.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Market type expressed as an ISO 20022 code.

*Datatype:* "MarketType2Code" on page 1834

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

##### 35.1.16.6.2 Proprietary <Prtry>

*Presence:* [1..1]

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

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.16.7 MarketIdentification3Choice

*Definition:* Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		1225
Or}	Description <Desc>	[1..1]	Text		1225

#### 35.1.16.7.1 MarketIdentifierCode <MktldrCd>

*Presence:* [1..1]

*Definition:* Market Identifier Code. Identification of a financial market, as stipulated in the norm ISO 10383 "Codes for exchanges and market identifications".

*Datatype:* "[MICIdentifier](#)" on page 1925

#### 35.1.16.7.2 Description <Desc>

*Presence:* [1..1]

*Definition:* Description of the market when no Market Identifier Code is available.

*Datatype:* "[Max35Text](#)" on page 1929

## 35.1.17 Miscellaneous

### 35.1.17.1 CurrencyToBuyOrSell1Choice

*Definition:* Choice of counterparty type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C2	1225
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C2	1226

#### 35.1.17.1.1 CurrencyToBuy <CcyToBuy>

*Presence:* [1..1]

*Definition:* Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds.

*Impacted by:* [C2 "ActiveCurrency"](#)

*Datatype:* "ActiveCurrencyCode" on page 1797

#### 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.

### 35.1.17.1.2 CurrencyToSell <CcyToSell>

*Presence:* [1..1]

*Definition:* Account servicer is instructed to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

*Impacted by:* C2 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 1797

#### 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.

### 35.1.17.2 SettlementOrCorporateActionEvent30Choice

*Definition:* Choice between transaction type, corporate action event and settlement transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1226
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C13	1226

#### 35.1.17.2.1 SecuritiesTransactionType <SctiesTxTp>

*Presence:* [1..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "SecuritiesTransactionType44Choice" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1322
Or}	Proprietary <Prtry>	[1..1]	±		1325

#### 35.1.17.2.2 CorporateActionEventType <CorpActnEvtTp>

*Presence:* [1..1]

*Definition:* Specifies the type of corporate event.

*Impacted by:* C13 "EventTypeRule"

**CorporateActionEventType <CorpActnEvtTp>** contains one of the following elements (see "CorporateActionEventType88Choice" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1229
Or}	Proprietary <Prtry>	[1..1]	±		1235

#### Constraints

- **EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

### 35.1.17.3 SettlementOrCorporateActionEvent31Choice

*Definition:* Choice between transaction type, corporate action event and settlement transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1227
Or}	CorporateActionEventType <CorpActnEvtTp>	[1..1]	±	C13	1227

#### 35.1.17.3.1 SecuritiesTransactionType <SctiesTxTp>

*Presence:* [1..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "SecuritiesTransactionType48Choice" on page 1326 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1329

#### 35.1.17.3.2 CorporateActionEventType <CorpActnEvtTp>

*Presence:* [1..1]

*Definition:* Specifies the type of corporate event.

*Impacted by:* C13 "EventTypeRule"

**CorporateActionEventType <CorpActnEvtTp>** contains one of the following elements (see "CorporateActionEventType88Choice" on page 1228 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1229
Or}	Proprietary <Prtry>	[1..1]	±		1235

#### Constraints

- **EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

### 35.1.17.4 CorporateActionEventType88Choice

*Definition:* Choice of format for the repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1229
Or}	Proprietary <Prtry>	[1..1]	±		1235

#### Constraints

- **EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

#### 35.1.17.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Corporate action event type expressed as an ISO 20022 code.

*Datatype:* "CorporateActionEventType33Code" on page 1803

CodeName	Name	Definition
ACTV	ActiveTradingStatus	Trading in the security has commenced or security has been re-activated after a suspension in trading.
ATTI	Attachment	Combination of different security types to create a unit. Units are usually comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention.
BRUP	Bankruptcy	Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless.
DFLT	BondDefault	Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied.
BONU	BonusIssue	Bonus or capitalisation issue. Security holders receive additional assets free of payment from the issuer, in proportion to their holding.
EXRI	CallOnIntermediateSecurities	Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities.
CAPD	CapitalDistribution	Corporate event pays shareholders an amount in cash issued from the capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged.
CAPG	CapitalGainsDistribution	Event is the distribution of profits resulting from the sale of securities. Shareholders of mutual funds, unit trusts, or SICAVs are recipients of capital gains distributions and are often reinvested in additional shares of the fund.
CAPI	Capitalisation	Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is

CodeName	Name	Definition
		commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation.
DRCA	CashDistributionFromNonEligibleSecuritiesSales	Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program.
DVCA	CashDividend	Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency.
CHAN	Change	Information regarding a change further described in the corporate action details.
COOP	CompanyOption	Company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date.
CLSA	ClassActionProposedSettlement	Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction.
CONS	Consent	Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond.
CONV	Conversion	Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ratio.
CREV	CreditEvent	Occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill its financial obligations (as defined in terms and conditions).
DECR	DecreaseInValue	Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders.

CodeName	Name	Definition
DETI	Detachment	Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention.
DSCL	Disclosure	Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer.
DVOP	DividendOption	Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market.
DRIP	DividendReinvestment	Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend.
DRAW	Drawing	Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way.
DTCH	DutchAuction	Action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer.
EXOF	Exchange	Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation".
REDM	FinalMaturity	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity.
MCAL	FullCall	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity.

CodeName	Name	Definition
INCR	IncreaseInValue	Increase in the face value of a single security. The number of circulating securities remains unchanged.
PPMT	InstalmentCall	Instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser.
INTR	InterestPayment	Interest payment distributed to holders of an interest bearing asset.
RHDI	IntermediateSecuritiesDistribution	Distribution of intermediate securities that gives the holder the right to take part in a future event.
LIQU	LiquidationDividend	Distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security.
EXTM	MaturityExtension	As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval.
MRGR	Merger	Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange.
NOOF	NonOfficialOffer	Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer.
CERT	NonUSTEFRADCertification	Non-US beneficial owner certification requirement for exchange of temporary to permanent notes.
ODLT	OddLotSalePurchase	Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer.
OTHR	OtherEvent	Other event, use only when no other event type applies, for example, a new event type.
PARI	PariPassu	Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example,

CodeName	Name	Definition
		merger, reorganisation, issue of supplementary tranches.
PCAL	PartialRedemptionWithoutPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT).
PRED	PartialRedemptionWithPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs.
PINK	PayInKind	Interest payment, in any kind except cash, distributed to holders of an interest bearing asset.
PLAC	PlaceOfIncorporation	Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar.
PDEF	Prefunding	Also called partial defeasance. Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity.
PRI0	PriorityIssue	Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders.
BPUT	PutRedemption	Early redemption of a security at the election of the holder subject to the terms and condition of the issue with no reduction in nominal value.
REDO	Redenomination	Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency.
REMK	RemarketingAgreement	Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders.
BIDS	RepurchaseOffer	Repurchase offer / issuer bid / reverse rights. Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities.
SPLR	ReverseStockSplit	Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly.

CodeName	Name	Definition
RHTS	RightsIssue	Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event.
DVSC	ScripDividend	Dividend or interest paid in the form of scrip.
SHPR	SharesPremiumDividend	Corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications.
SMAL	SmallestNegotiableUnit	Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit.
SOFF	SpinOff	Distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment.
DVSE	StockDividend	Dividend paid to shareholders in the form of equities of the issuing corporation.
SPLF	StockSplit	Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly.
TREC	TaxReclaim	Event related to tax reclaim activities.
TEND	Tender	Offer made to holders by a third party, requesting them to sell (tender) or exchange their securities.
DLST	TradingStatusDelisted	Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation.
SUSP	TradingStatusSuspended	Trading in the security has been suspended.
EXWA	WarrantExercise	Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue).
WTRC	WithholdingTaxReliefCertification	Certification process for withholding tax reduction or exemption based on the tax status of the holder.
WRTH	Worthless	Booking out of valueless securities.
ACCU	Accumulation	Funds related event in which the income (for example accumulation units) that

CodeName	Name	Definition
		accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have been distributed to investors for tax purposes.
MTNG	SecuritiesHoldersMeeting	Ordinary or annual or extraordinary or special general meeting.
INFO	Information	Information provided by the issuer having no accounting/financial impact on the holder.
TNDP	TaxOnNonDistributedProceeds	Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation.

#### 35.1.17.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Corporate action event type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.17.5 SecuritiesTradeDetails100

*Definition:* Details of the securities trade.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[0..1]	±		1236
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		1236
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1236
	InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>	[0..1]	Text		1236

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**35.1.17.5.1 TradeDate <TradDt>**

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**35.1.17.5.2 OpeningSettlementDate <OpngSttlmDt>**

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**OpeningSettlementDate <OpngSttlmDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**35.1.17.5.3 NumberOfDaysAccrued <NbOfDaysAcrd>**

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* [C27 "NumberRule"](#)

*Datatype:* "[Max3Number](#)" on page 1926

**Constraints**

- **NumberRule**

If Number is negative, then Sign must be present.

**35.1.17.5.4 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 1929

### 35.1.17.6 SecuritiesTradeDetails99

*Definition:* Details of the securities trade.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1238
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1239
	TradeDate <TradDt>	[0..1]	±		1239
	SettlementDate <SttlmDt>	[0..1]	±		1239
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		1239
	DealPrice <DealPric>	[0..1]	±		1240
	Reporting <Rptg>	[0..*]	±		1240
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1240
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1241
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1241
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1241
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1241
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1242

#### Constraints

- AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement

currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.

- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.

- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.

- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery

- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.

- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.

- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.

- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

### 35.1.17.6.1 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on [page 1223](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C26	1223
	LEI <LEI>	[0..1]	IdentifierSet		1224

**35.1.17.6.2 PlaceOfClearing <PlcOfClr>***Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1123
	LEI <LEI>	[0..1]	IdentifierSet		1123

**35.1.17.6.3 TradeDate <TradDt>***Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1129
Or}	DateCode <DtCd>	[1..1]			1129
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

**35.1.17.6.4 SettlementDate <SttlmDt>***Presence:* [0..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1128
Or}	DateCode <DtCd>	[1..1]	±		1128

**35.1.17.6.5 EffectiveSettlementDate <FctvSttlmDt>***Presence:* [1..1]

*Definition:* Date and time at which a transaction is completed and cleared, that is, payment is effected and securities are delivered.

**EffectiveSettlementDate <FctvSttlmDt>** contains one of the following elements (see "SettlementDate18Choice" on page 1127 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1127
Or}	DateCode <DtCd>	[1..1]	±		1127

### 35.1.17.6.6 DealPrice <DealPric>

*Presence:* [0..1]

*Definition:* Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice <DealPric>** contains the following elements (see "Price7" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

### 35.1.17.6.7 Reporting <Rptg>

*Presence:* [0..\*]

*Definition:* Specifies that a trade is to be reported to a third party.

**Reporting <Rptg>** contains one of the following elements (see "Reporting10Choice" on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1325
Or}	Proprietary <Prtry>	[1..1]	±		1326

### 35.1.17.6.8 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* C27 "NumberRule"

*Datatype:* "Max3Number" on page 1926

**Constraints**

- **NumberRule**

If Number is negative, then Sign must be present.

**35.1.17.6.9 TradeTransactionCondition <TradTxCond>**

*Presence:* [0..\*]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "[TradeTransactionCondition5Choice](#)" on page 1791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1793

**35.1.17.6.10 InvestorCapacity <InvstrCpcty>**

*Presence:* [0..1]

*Definition:* Specifies the role of the investor in the transaction.

**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "[InvestorCapacity4Choice](#)" on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1374
Or}	Proprietary <Prtry>	[1..1]	±		1374

**35.1.17.6.11 TradeOriginatorRole <TradOrgtrRole>**

*Presence:* [0..1]

*Definition:* Specifies the role of the trading party in the transaction.

**TradeOriginatorRole <TradOrgtrRole>** contains one of the following elements (see "[TradeOriginator3Choice](#)" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1373
Or}	Proprietary <Prtry>	[1..1]	±		1373

**35.1.17.6.12 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "[Max350Text](#)" on page 1929

**35.1.17.6.13 FXAdditionalDetails <FxAddtlDtls>***Presence:* [0..1]*Definition:* Provides additional details pertaining to foreign exchange instructions.*Datatype:* "Max350Text" on page 1929**35.1.17.7 SecuritiesTradeDetails98***Definition:* Details of the securities trade.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1243
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1244
	TradeDate <TradDt>	[0..1]	±		1244
	OpeningSettlementDate <OpngSttlmDt>	[1..1]	±		1244
	DealPrice <DealPric>	[0..1]	±		1245
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1245
	Reporting <Rptg>	[0..*]	±		1245
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1245
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1246
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1246
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1246
	AffirmationStatus <AffirmSts>	[0..1]	±		1246
	MatchingStatus <MtchgSts>	[0..1]	±		1247
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1247
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1247

**Constraints**

- AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
  - the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
  - the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
  - a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
  - a bilateral agreement regarding the use of this field has been established.
- **InvestorCapacityRule**  
If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.
  - **PlaceOfTradeRule**  
If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.
  - **TradeDateTimeUTCRule**  
If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### 35.1.17.7.1 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C26	1223
	LEI <LEI>	[0..1]	IdentifierSet		1224

### 35.1.17.7.2 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1123
	LEI <LEI>	[0..1]	IdentifierSet		1123

### 35.1.17.7.3 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1129
Or}	DateCode <DtCd>	[1..1]			1129
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

### 35.1.17.7.4 OpeningSettlementDate <OpngSttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**OpeningSettlementDate <OpngSttlmDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**35.1.17.7.5 DealPrice <DealPric>***Presence:* [0..1]*Definition:* Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice <DealPric>** contains the following elements (see "Price7" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

**35.1.17.7.6 NumberOfDaysAccrued <NbOfDaysAcrd>***Presence:* [0..1]*Definition:* Number of days on which the interest rate accrues (daily accrual note).*Impacted by:* C27 "NumberRule"*Datatype:* "Max3Number" on page 1926**Constraints**

- NumberRule**

If Number is negative, then Sign must be present.

**35.1.17.7.7 Reporting <Rptg>***Presence:* [0..\*]*Definition:* Specifies that a trade is to be reported to a third party.**Reporting <Rptg>** contains one of the following elements (see "Reporting10Choice" on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1325
Or}	Proprietary <Prtry>	[1..1]	±		1326

**35.1.17.7.8 TradeTransactionCondition <TradTxCond>***Presence:* [0..\*]*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "TradeTransactionCondition5Choice" on page 1791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1793

### 35.1.17.7.9 InvestorCapacity <InvstrCpcty>

*Presence:* [0..1]

*Definition:* Specifies the role of the investor in the transaction.

**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "InvestorCapacity4Choice" on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1374
Or}	Proprietary <Prtry>	[1..1]	±		1374

### 35.1.17.7.10 TradeOriginatorRole <TradOrgtrRole>

*Presence:* [0..1]

*Definition:* Specifies the role of the trading party in the transaction.

**TradeOriginatorRole <TradOrgtrRole>** contains one of the following elements (see "TradeOriginator3Choice" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1373
Or}	Proprietary <Prtry>	[1..1]	±		1373

### 35.1.17.7.11 CurrencyToBuyOrSell <CcyToBuyOrSell>

*Presence:* [0..1]

*Definition:* Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

**CurrencyToBuyOrSell <CcyToBuyOrSell>** contains one of the following elements (see "CurrencyToBuyOrSell1Choice" on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C2	1225
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C2	1226

### 35.1.17.7.12 AffirmationStatus <AffirmSts>

*Presence:* [0..1]

*Definition:* Status of affirmation of a trade.

**AffirmationStatus <AffirmSts>** contains one of the following elements (see "[AffirmationStatus8Choice](#)" on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1746

### 35.1.17.7.13 MatchingStatus <MtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1747

### 35.1.17.7.14 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "[Max350Text](#)" on page 1929

### 35.1.17.7.15 FXAdditionalDetails <FxAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional details pertaining to foreign exchange instructions.

*Datatype:* "[Max350Text](#)" on page 1929

### 35.1.17.8 SecuritiesTradeDetails97

*Definition:* Details of the securities trade.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1250
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1250
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1250
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1250
	TradeDate <TradDt>	[0..1]	±		1250
	SettlementDate <SttlmDt>	[1..1]	±		1251
	LateDeliveryDate <LateDlrvyDt>	[0..1]	±		1251
	DealPrice <DealPric>	[0..1]	±		1251
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1252
	OpeningClosing <OpngClsg>	[0..1]	±		1252
	Reporting <Rptg>	[0..*]	±		1252
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1252
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1253
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1253
	TypeOfPrice <TpOfPric>	[0..1]	±		1253
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1253
	MatchingStatus <MchgSts>	[0..1]	±		1254
	AffirmationStatus <AffirmSts>	[0..1]	±		1254
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1254
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrccgAddtlDtls>	[0..1]	Text		1254

### Constraints

- AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.

- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**35.1.17.8.1 TradeIdentification <TradId>***Presence:* [0..\*]*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.*Datatype:* "Max52Text" on page 1929**35.1.17.8.2 CollateralTransactionIdentification <CollTxId>***Presence:* [0..\*]*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.*Datatype:* "Max35Text" on page 1929**35.1.17.8.3 PlaceOfTrade <PlcOfTrad>***Presence:* [0..1]*Definition:* Market in which a trade transaction has been executed.**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C26	1223
	LEI <LEI>	[0..1]	IdentifierSet		1224

**35.1.17.8.4 PlaceOfClearing <PlcOfClr>***Presence:* [0..1]*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.**PlaceOfClearing <PlcOfClr>** contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1123
	LEI <LEI>	[0..1]	IdentifierSet		1123

**35.1.17.8.5 TradeDate <TradDt>***Presence:* [0..1]*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1129
Or}	DateCode <DtCd>	[1..1]			1129
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

#### 35.1.17.8.6 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1128
Or}	DateCode <DtCd>	[1..1]	±		1128

#### 35.1.17.8.7 LateDeliveryDate <LateDlvryDt>

*Presence:* [0..1]

*Definition:* Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

**LateDeliveryDate <LateDlvryDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 35.1.17.8.8 DealPrice <DealPric>

*Presence:* [0..1]

*Definition:* Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice <DealPric>** contains the following elements (see ["Price7"](#) on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

### 35.1.17.8.9 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* [C27 "NumberRule"](#)

*Datatype:* ["Max3Number"](#) on page 1926

#### Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

### 35.1.17.8.10 OpeningClosing <OpngClsg>

*Presence:* [0..1]

*Definition:* Specifies additional information relative to the processing of the trade.

**OpeningClosing <OpngClsg>** contains one of the following elements (see ["OpeningClosing3Choice"](#) on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1375
Or}	Proprietary <Prtry>	[1..1]	±		1375

### 35.1.17.8.11 Reporting <Rptg>

*Presence:* [0..\*]

*Definition:* Specifies that a trade is to be reported to a third party.

**Reporting <Rptg>** contains one of the following elements (see ["Reporting10Choice"](#) on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1325
Or}	Proprietary <Prtry>	[1..1]	±		1326

### 35.1.17.8.12 TradeTransactionCondition <TradTxCond>

*Presence:* [0..\*]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "[TradeTransactionCondition5Choice](#)" on page 1791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1793

### 35.1.17.8.13 InvestorCapacity <InvstrCpcty>

*Presence:* [0..1]

*Definition:* Specifies the role of the investor in the transaction.

**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "[InvestorCapacity4Choice](#)" on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1374
Or}	Proprietary <Prtry>	[1..1]	±		1374

### 35.1.17.8.14 TradeOriginatorRole <TradOrgtrRole>

*Presence:* [0..1]

*Definition:* Specifies the role of the trading party in the transaction.

**TradeOriginatorRole <TradOrgtrRole>** contains one of the following elements (see "[TradeOriginator3Choice](#)" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1373
Or}	Proprietary <Prtry>	[1..1]	±		1373

### 35.1.17.8.15 TypeOfPrice <TpOfPric>

*Presence:* [0..1]

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

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "[TypeOfPrice29Choice](#)" on page 1472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	±		1472

### 35.1.17.8.16 CurrencyToBuyOrSell <CcyToBuyOrSell>

*Presence:* [0..1]

*Definition:* Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

**CurrencyToBuyOrSell <CcyToBuyOrSell>** contains one of the following elements (see "[CurrencyToBuyOrSell1Choice](#)" on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C2	1225
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C2	1226

### 35.1.17.8.17 MatchingStatus <MtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1747

### 35.1.17.8.18 AffirmationStatus <AffirmSts>

*Presence:* [0..1]

*Definition:* Status of affirmation of a trade.

**AffirmationStatus <AffirmSts>** contains one of the following elements (see "[AffirmationStatus8Choice](#)" on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1746

### 35.1.17.8.19 FXAdditionalDetails <FxAddtIDtls>

*Presence:* [0..1]

*Definition:* Provides additional details pertaining to foreign exchange instructions.

*Datatype:* "[Max350Text](#)" on page 1929

### 35.1.17.8.20 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrccgAddtIDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "[Max350Text](#)" on page 1929

### 35.1.17.9 SecuritiesTradeDetails96

*Definition:* Details of the securities trade.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1256
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1256
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1256
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1256
	TradeDate <TradDt>	[0..1]	±		1256
	SettlementDate <SttlmDt>	[0..1]	±		1257
	EffectiveSettlementDate <FctvSttlmDt>	[1..1]	±		1257
	DealPrice <DealPric>	[0..1]	±		1257
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1258
	OpeningClosing <OpngClsg>	[0..1]	±		1258
	Reporting <Rptg>	[0..*]	±		1258
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1258
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1259
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1259
	TypeOfPrice <TpOfPric>	[0..1]	±		1259
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1259
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1260

#### Constraints

- AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

### 35.1.17.9.1 TradeIdentification <TradId>

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 1929

### 35.1.17.9.2 CollateralTransactionIdentification <CollTxId>

*Presence:* [0..\*]

*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.

*Datatype:* "Max35Text" on page 1929

### 35.1.17.9.3 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C26	1223
	LEI <LEI>	[0..1]	IdentifierSet		1224

### 35.1.17.9.4 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1123
	LEI <LEI>	[0..1]	IdentifierSet		1123

### 35.1.17.9.5 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1129
Or}	DateCode <DtCd>	[1..1]			1129
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

#### 35.1.17.9.6 SettlementDate <SttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1128
Or}	DateCode <DtCd>	[1..1]	±		1128

#### 35.1.17.9.7 EffectiveSettlementDate <FctvSttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which a transaction is completed and cleared, for example, payment is effected and securities are delivered.

**EffectiveSettlementDate <FctvSttlmDt>** contains one of the following elements (see "[SettlementDate18Choice](#)" on page 1127 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1127
Or}	DateCode <DtCd>	[1..1]	±		1127

#### 35.1.17.9.8 DealPrice <DealPric>

*Presence:* [0..1]

*Definition:* Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice <DealPric>** contains the following elements (see "Price7" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

### 35.1.17.9.9 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* C27 "NumberRule"

*Datatype:* "Max3Number" on page 1926

#### Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

### 35.1.17.9.10 OpeningClosing <OpngClsg>

*Presence:* [0..1]

*Definition:* Specifies additional information relative to the processing of the trade.

**OpeningClosing <OpngClsg>** contains one of the following elements (see "OpeningClosing3Choice" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1375
Or}	Proprietary <Prtry>	[1..1]	±		1375

### 35.1.17.9.11 Reporting <Rptg>

*Presence:* [0..\*]

*Definition:* Specifies that a trade is to be reported to a third party.

**Reporting <Rptg>** contains one of the following elements (see "Reporting10Choice" on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1325
Or}	Proprietary <Prtry>	[1..1]	±		1326

### 35.1.17.9.12 TradeTransactionCondition <TradTxCond>

*Presence:* [0..\*]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "[TradeTransactionCondition5Choice](#)" on page 1791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1793

### 35.1.17.9.13 InvestorCapacity <InvstrCpcty>

*Presence:* [0..1]

*Definition:* Specifies the role of the investor in the transaction.

**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "[InvestorCapacity4Choice](#)" on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1374
Or}	Proprietary <Prtry>	[1..1]	±		1374

### 35.1.17.9.14 TradeOriginatorRole <TradOrgtrRole>

*Presence:* [0..1]

*Definition:* Specifies the role of the trading party in the transaction.

**TradeOriginatorRole <TradOrgtrRole>** contains one of the following elements (see "[TradeOriginator3Choice](#)" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1373
Or}	Proprietary <Prtry>	[1..1]	±		1373

### 35.1.17.9.15 TypeOfPrice <TpOfPric>

*Presence:* [0..1]

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

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "[TypeOfPrice29Choice](#)" on page 1472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	±		1472

### 35.1.17.9.16 FXAdditionalDetails <FxAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional details pertaining to foreign exchange instructions.

*Datatype:* "Max350Text" on page 1929

#### **35.1.17.9.17 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>**

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 1929

#### **35.1.17.10 SecuritiesTradeDetails95**

*Definition:* Details of the securities trade.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountOwnerTransactionIdentification <AcctOwnrTxld>	[0..1]	Text		1266
	AccountServicerTransactionIdentification <AcctSvcrTxld>	[0..1]	Text		1266
	MarketInfrastructureTransactionIdentification <MktlnfrstrctrTxld>	[0..1]	Text		1266
	ProcessorTransactionIdentification <PrctrTxld>	[0..1]	Text		1266
	TradeIdentification <Tradld>	[0..*]	Text		1266
	CommonIdentification <Cmonld>	[0..1]	Text		1267
	PoolIdentification <Poolld>	[0..1]	Text		1267
	CollateralTransactionIdentification <CollTxld>	[0..*]	Text		1267
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1267
	Payment <Pmt>	[1..1]	CodeSet		1267
	Status <Sts>	[0..1]	±		1267
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1268
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1268
	TradeDate <TradDt>	[0..1]	±		1268
	SettlementDate <SttlmDt>	[1..1]	±		1269
	DealPrice <DealPric>	[0..1]	±		1269
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1269
	FinancialInstrumentIdentification <FinInstrmld>	[1..1]	±	C10, C11, C12, C13, C14	1270
	FinancialInstrumentAttributes <FinInstrmAttrbts>	[0..1]	±	C4, C34	1271
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1274
	TypeOfPrice <TpOfPric>	[0..1]	±		1274
	QuantityAndAccountDetails <QtyAndAcctDtls>	[1..1]	±	C15, C35	1274
	SecuritiesFinancingDetails <SctiesFincgDtls>	[0..1]			1275
	SecuritiesFinancingTradeIdentification <SctiesFincgTradld>	[0..1]	Text		1275
	ClosingLegIdentification <ClsLegld>	[0..1]	Text		1275
	TerminationDate <TermtnDt>	[0..1]	±		1276
	RateType <RateTp>	[0..1]	±		1276
	LegalFramework <LglFrmwk>	[0..1]	±		1276

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		1276
	InterestPayment <IntrstPmt>	[0..1]	Indicator		1277
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		1277
	RepurchaseRate <RpRate>	[0..1]	±	C43	1277
	TransactionCallDelay <TxCallDely>	[0..1]	Text		1277
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1278
	TerminationTransactionAmount <TermntnTxAmt>	[0..1]	±		1278
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		1278
	SettlementParameters <SttlmParams>	[1..1]	±	C9, C38	1278
	DeliveringSettlementParties <DlvrngSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1279
	ReceivingSettlementParties <RcvngSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1281
	SettlementAmount <SttlmAmt>	[0..1]	±		1283
	OtherAmounts <OthrAmts>	[0..1]			1283
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1284
	ChargesFees <ChrgsFees>	[0..1]	±		1284
	TradeAmount <TradAmt>	[0..1]	±		1285
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1285
	LocalTax <LclTax>	[0..1]	±		1285
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1285
	Other <Othr>	[0..1]	±		1286
	StampDuty <StmpDty>	[0..1]	±		1286
	TransactionTax <TxTax>	[0..1]	±		1286
	WithholdingTax <WhldgTax>	[0..1]	±		1287
	ConsumptionTax <CsmptnTax>	[0..1]	±		1287
	OtherBusinessParties <OthrBizPties>	[0..1]		C19	1287
	Investor <Invstr>	[0..1]	±		1288
	QualifiedForeignIntermediary <QlfdFrnglIntrmy>	[0..1]	±		1288

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StockExchange <StockXchg>	[0..1]	±		1288
	TradeRegulator <TradRgltr>	[0..1]	±		1289
	TripartyAgent <TrptyAgt>	[0..1]	±		1289
	SupplementaryData <SplmtryData>	[0..*]	±	C17	1289

### Constraints

- **DeliveringParty1Rule**

If the instruction is a receive, then DeliveringParty1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Receive'

Following Must be True

/DeliveringSettlementParties Must be present

And /DeliveringSettlementParties/Party1 Must be present

- **LateDeliveryDateRule**

If LateDeliveryDate is present then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **ReceivingParty1Rule**

If the instruction is a delivery, then ReceivingParty 1 must be present.

On Condition

/SecuritiesMovementType is equal to value 'Delivery'

Following Must be True

/ReceivingSettlementParties Must be present

And /ReceivingSettlementParties/Party1 Must be present

- **SettlementAmountRule**

If the instruction is against payment, then SettlementAmount must be present.

On Condition

/Payment is equal to value 'AgainstPaymentSettlement'

Following Must be True

/SettlementAmount Must be present

- **TradeDateRule**

If Trade Date/Time is present with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

- **TwoLegTransactionOpeningClosing1Rule**

For settlement of two part transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the following combination of TransactionIdentificationDetails/SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

For settlement of two part transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is alleged by sending the following combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

#### **35.1.17.10.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>**

*Presence:* [0..1]

*Definition:* Identification of an account owner transaction that could potentially match with the allegation notified.

*Datatype:* "Max35Text" on page 1929

#### **35.1.17.10.2 AccountServicerTransactionIdentification <AcctSvcrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 1929

#### **35.1.17.10.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>**

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 1929

#### **35.1.17.10.4 ProcessorTransactionIdentification <PcrTxId>**

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 1929

#### **35.1.17.10.5 TradeIdentification <TradId>**

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 1929

### 35.1.17.10.6 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 1929

### 35.1.17.10.7 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 1929

### 35.1.17.10.8 CollateralTransactionIdentification <CollTxId>

*Presence:* [0..\*]

*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.

*Datatype:* "Max35Text" on page 1929

### 35.1.17.10.9 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

### 35.1.17.10.10 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

### 35.1.17.10.11 Status <Sts>

*Presence:* [0..1]

*Definition:* Status of the allegation.

**Status <Sts>** contains one of the following elements (see "[AllegationStatus3Choice](#)" on page 1747 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1747
Or}	Proprietary <Prtry>	[1..1]	±		1747

### 35.1.17.10.12 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C26	1223
	LEI <LEI>	[0..1]	IdentifierSet		1224

### 35.1.17.10.13 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1123
	LEI <LEI>	[0..1]	IdentifierSet		1123

### 35.1.17.10.14 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1129
Or}	DateCode <DtCd>	[1..1]			1129
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

### 35.1.17.10.15 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1128
Or}	DateCode <DtCd>	[1..1]	±		1128

### 35.1.17.10.16 DealPrice <DealPric>

*Presence:* [0..1]

*Definition:* Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice <DealPric>** contains the following elements (see "[Price7](#)" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

### 35.1.17.10.17 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* [C27 "NumberRule"](#)

*Datatype:* "[Max3Number](#)" on page 1926

**Constraints**

- **NumberRule**

If Number is negative, then Sign must be present.

**35.1.17.10.18 FinancialInstrumentIdentification <FinInstrmId>**

*Presence:* [1..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* [C10 "DescriptionPresenceRule"](#), [C11 "DescriptionUsageRule"](#), [C12 "ISINGuideline"](#), [C13 "ISINPresenceRule"](#), [C14 "OtherIdentificationPresenceRule"](#)

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see ["SecurityIdentification19"](#) on page 1184 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		1185
	OtherIdentification <OthrId>	[0..*]			1185
	Identification <Id>	[1..1]	Text		1185
	Suffix <Sfx>	[0..1]	Text		1185
	Type <Tp>	[1..1]	±		1186
	Description <Desc>	[0..1]	Text		1186

**Constraints**

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or
  /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or
  /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

On Condition

    /OtherIdentification[\*] is absent

Following Must be True

    /ISIN Must be present

Or     /Description Must be present

### **35.1.17.10.19 FinancialInstrumentAttributes <FinInstrmAttrbts>**

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C34 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes91" on page 1154 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceOfListing <PlcOfListg>	[0..1]	±		1157
	DayCountBasis <DayCntBsis>	[0..1]	±		1157
	RegistrationForm <RegnForm>	[0..1]			1157
{Or	Code <Cd>	[1..1]	CodeSet		1157
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentFrequency <PmtFrqcy>	[0..1]			1158
{Or	Code <Cd>	[1..1]	CodeSet		1158
Or}	Proprietary <Prtry>	[1..1]	±		1158
	PaymentStatus <PmtSts>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1159
Or}	Proprietary <Prtry>	[1..1]	±		1159
	VariableRateChangeFrequency <VarblRateChngFrqcy>	[0..1]			1159
{Or	Code <Cd>	[1..1]	CodeSet		1160
Or}	Proprietary <Prtry>	[1..1]	±		1160
	ClassificationType <ClssfctnTp>	[0..1]	±		1160
	OptionStyle <OptnStyle>	[0..1]	±		1161
	OptionType <OptnTp>	[0..1]			1161
{Or	Code <Cd>	[1..1]	CodeSet		1161
Or}	Proprietary <Prtry>	[1..1]	±		1161
	DenominationCurrency <DnmtnCcy>	[0..1]	CodeSet	C1	1162
	CouponDate <CpnDt>	[0..1]	Date		1162
	ExpiryDate <XpryDt>	[0..1]	Date		1162
	FloatingRateFixingDate <FltgRateFxdDt>	[0..1]	Date		1162
	MaturityDate <MtrtyDt>	[0..1]	Date		1162
	IssueDate <IssdDt>	[0..1]	Date		1163
	NextCallableDate <NxtClblDt>	[0..1]	Date		1163
	PutableDate <PutblDt>	[0..1]	Date		1163
	DatedDate <DtdDt>	[0..1]	Date		1163
	FirstPaymentDate <FrstPmtDt>	[0..1]	Date		1163
	PreviousFactor <PrvsFctr>	[0..1]	Rate		1163

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentFactor <CurFctr>	[0..1]	Rate		1163
	NextFactor <NxtFctr>	[0..1]	Rate		1163
	InterestRate <IntrstRate>	[0..1]	Rate		1164
	YieldToMaturityRate <YldToMtrtyRate>	[0..1]	Rate		1164
	NextInterestRate <NxtIntrstRate>	[0..1]	Rate		1164
	IndexRateBasis <IndxRateBsis>	[0..1]	Rate		1164
	CouponAttachedNumber <CpnAttchdNb>	[0..1]			1164
{Or	Short <Shrt>	[1..1]	Text		1164
Or}	Long <Lng>	[1..1]	±		1164
	PoolNumber <PoolNb>	[0..1]	±		1165
	VariableRateIndicator <VarblRateInd>	[0..1]	Indicator		1165
	CallableIndicator <ClblInd>	[0..1]	Indicator		1165
	PuttableIndicator <PutblInd>	[0..1]	Indicator		1165
	MarketOrIndicativePrice <MktOrIndctvPric>	[0..1]	±		1166
	ExercisePrice <ExrcPric>	[0..1]	±		1166
	SubscriptionPrice <SbcptPric>	[0..1]	±		1166
	ConversionPrice <ConvsvPric>	[0..1]	±		1166
	StrikePrice <StrkPric>	[0..1]	±		1167
	MinimumNominalQuantity <MinNmnlQty>	[0..1]	±		1167
	ContractSize <CtrctSz>	[0..1]	±		1167
	UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>	[0..*]	±	C10, C11, C12, C13, C14	1167
	FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>	[0..1]	Text		1169

### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**35.1.17.10.20 TradeTransactionCondition <TradTxCond>***Presence:* [0..\*]*Definition:* Indicates the conditions under which the order/trade is to be/was executed.**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "[TradeTransactionCondition5Choice](#)" on page 1791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1793

**35.1.17.10.21 TypeOfPrice <TpOfPric>***Presence:* [0..1]*Definition:* Specifies the type of price and information about the price.**TypeOfPrice <TpOfPric>** contains one of the following elements (see "[TypeOfPrice29Choice](#)" on page 1472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	±		1472

**35.1.17.10.22 QuantityAndAccountDetails <QtyAndAcctDtls>***Presence:* [1..1]*Definition:* Details about the financial instrument quantity and the account involved in the transaction.*Impacted by:* [C15 "DenominationRule"](#), [C35 "SafekeepingPlaceRule"](#)**QuantityAndAccountDetails <QtyAndAcctDtls>** contains the following elements (see "[QuantityAndAccount84](#)" on page 1477 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1478
	DenominationChoice <DnmtnChc>	[0..1]	Text		1478
	CashAccount <CshAcct>	[0..1]	±		1478
	QuantityBreakdown <QtyBrkdw>	[0..*]	±		1479
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C38	1479

**Constraints**

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

**35.1.17.10.23 SecuritiesFinancingDetails <SctiesFincgDtls>**

*Presence:* [0..1]

*Definition:* Details of the closing of the securities financing transaction.

**SecuritiesFinancingDetails <SctiesFincgDtls>** contains the following **SecuritiesFinancingTransactionDetails45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesFinancingTradeIdentification <SctiesFincgTradId>	[0..1]	Text		1275
	ClosingLegIdentification <ClsLegId>	[0..1]	Text		1275
	TerminationDate <TermtnDt>	[0..1]	±		1276
	RateType <RateTp>	[0..1]	±		1276
	LegalFramework <LglFrmwk>	[0..1]	±		1276
	MaturityDateModification <MtrtyDtMod>	[0..1]	Indicator		1276
	InterestPayment <IntrstPmt>	[0..1]	Indicator		1277
	VariableRateSupport <VarblRateSpprt>	[0..1]	±		1277
	RepurchaseRate <RpRate>	[0..1]	±	C43	1277
	TransactionCallDelay <TxCallDely>	[0..1]	Text		1277
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1278
	TerminationTransactionAmount <TermtnTxAmt>	[0..1]	±		1278
	SecondLegNarrative <ScndLegNrrtv>	[0..1]	Text		1278

**35.1.17.10.23.1 SecuritiesFinancingTradeIdentification <SctiesFincgTradId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the underlying securities financing trade as assigned by the instructing party. The identification is common to all collateral pieces (one or many).

*Datatype:* "Max52Text" on page 1929

**35.1.17.10.23.2 ClosingLegIdentification <ClsLegId>**

*Presence:* [0..1]

**Definition:** Unambiguous identification of the second leg of the transaction as known by the account owner (or the instructing party acting on its behalf).

**Datatype:** "Max35Text" on page 1929

### 35.1.17.10.23.3 TerminationDate <TermntnDt>

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

**Definition:** Closing date/time or maturity date/time of the transaction.

**TerminationDate <TermntnDt>** contains one of the following elements (see "TerminationDate6Choice" on page 1126 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1126
Or}	Code <Cd>	[1..1]			1126
{Or	Code <Cd>	[1..1]	CodeSet		1127
Or}	Proprietary <Prtry>	[1..1]	±		1127

### 35.1.17.10.23.4 RateType <RateTp>

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

**Definition:** Specifies whether the rate is fixed or variable.

**RateType <RateTp>** contains one of the following elements (see "RateType35Choice" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1496
Or}	Proprietary <Prtry>	[1..1]	±		1496

### 35.1.17.10.23.5 LegalFramework <LglFrmwk>

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

**Definition:** Legal framework of the transaction.

**LegalFramework <LglFrmwk>** contains one of the following elements (see "LegalFramework3Choice" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1378
Or}	Proprietary <Prtry>	[1..1]	±		1379

### 35.1.17.10.23.6 MaturityDateModification <MtrtyDtMod>

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

**Definition:** Indicates whether the maturity date of the securities financing transaction may be modified.

**Datatype:** One of the following values must be used (see "YesNoIndicator" on page 1926):

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

**35.1.17.10.23.7 InterestPayment <IntrstPmt>**

*Presence:* [0..1]

*Definition:* Indicates whether the interest is to be paid to the collateral taker. If set to no, the interest is paid to the collateral giver.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

**35.1.17.10.23.8 VariableRateSupport <VarblRateSpprt>**

*Presence:* [0..1]

*Definition:* Index or support rate used together with the spread to calculate the repurchase rate.

**VariableRateSupport <VarblRateSpprt>** contains the following elements (see "[RateName1](#)" on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1496
	RateName <RateNm>	[1..1]	Text		1497

**35.1.17.10.23.9 RepurchaseRate <RpRate>**

*Presence:* [0..1]

*Definition:* Rate to be used to recalculate the repurchase amount.

*Impacted by:* [C43 "SignRule"](#)

**RepurchaseRate <RpRate>** contains the following elements (see "[Rate2](#)" on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

**Constraints**

- **SignRule**

When Sign is present, rate must not be zero.

**35.1.17.10.23.10 TransactionCallDelay <TxCallDely>**

*Presence:* [0..1]

*Definition:* Minimum number of days' notice a counterparty needs for terminating the transaction.

*Datatype:* "[Exact3NumericText](#)" on page 1927

**35.1.17.10.23.11 AccruedInterestAmount <AcrdIntrstAmt>***Presence:* [0..1]*Definition:* Interest amount that has accrued in between coupon payment periods.**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see ["AmountAndDirection21"](#) on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

**35.1.17.10.23.12 TerminationTransactionAmount <TermntnTxAmt>***Presence:* [0..1]*Definition:* Total amount of money to be settled to terminate the transaction.**TerminationTransactionAmount <TermntnTxAmt>** contains the following elements (see ["AmountAndDirection21"](#) on page 1086 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1086
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1086

**35.1.17.10.23.13 SecondLegNarrative <ScndLegNrrtv>***Presence:* [0..1]*Definition:* Provides additional information about the second leg in narrative form.*Datatype:* ["Max140Text"](#) on page 1928**35.1.17.10.24 SettlementParameters <SttlmParams>***Presence:* [1..1]*Definition:* Parameters applied to the settlement of a security transfer.*Impacted by:* [C9 "CashClearingSystemRule"](#), [C38 "SettlementDetailsRule"](#)

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails168" on page 1535 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1536
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1536
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1536
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1536
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1537
	CashClearingSystem <CshClrSys>	[0..1]	±		1537
	MarketClientSide <MktClntSd>	[0..1]	±		1537
	Registration <Regn>	[0..1]	±		1537
	RepurchaseType <RpTp>	[0..1]	±		1538
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1538
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1538

#### Constraints

- **CashClearingSystemRule**

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### 35.1.17.10.25 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C9 "BookTransferGuideline", C17 "DepositoryGuideline", C30 "Party2PresenceRule", C31 "Party3PresenceRule", C32 "Party4PresenceRule", C33 "Party5PresenceRule", C41 "SettlementChainGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties76" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 35.1.17.10.26 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* [C9 "BookTransferGuideline"](#), [C17 "DepositoryGuideline"](#), [C30 "Party2PresenceRule"](#), [C31 "Party3PresenceRule"](#), [C32 "Party4PresenceRule"](#), [C33 "Party5PresenceRule"](#), [C41 "SettlementChainGuideline"](#)

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see ["SettlementParties76"](#) on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 35.1.17.10.27 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "[AmountAndDirection88](#)" on page 1084 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	1084
	CreditDebitIndicator <CdtDbtInd>	[1..1]	CodeSet		1085
	OriginalCurrencyAndOrderedAmount <Orgn/CcyAndOrdrdAmt>	[0..1]	Amount	C1, C8	1085
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1085
	ValueDate <ValDt>	[0..1]	±		1085

### 35.1.17.10.28 OtherAmounts <OthrAmts>

*Presence:* [0..1]

*Definition:* Other amounts than the settlement amount.

**OtherAmounts <OthrAmts>** contains the following **OtherAmounts32** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	±		1284
	ChargesFees <ChrgsFees>	[0..1]	±		1284
	TradeAmount <TradAmt>	[0..1]	±		1285
	ExecutingBrokerAmount <ExctgBrkrAmt>	[0..1]	±		1285
	LocalTax <LclTax>	[0..1]	±		1285
	LocalBrokerCommission <LclBrkrComssn>	[0..1]	±		1285
	Other <Othr>	[0..1]	±		1286
	StampDuty <StmpDty>	[0..1]	±		1286
	TransactionTax <TxTax>	[0..1]	±		1286
	WithholdingTax <WhldgTax>	[0..1]	±		1287
	ConsumptionTax <CsmptnTax>	[0..1]	±		1287

#### 35.1.17.10.28.1 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "[AmountAndDirection47](#)" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

#### 35.1.17.10.28.2 ChargesFees <ChrgsFees>

*Presence:* [0..1]

*Definition:* Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.

**ChargesFees <ChrgsFees>** contains the following elements (see "[AmountAndDirection47](#)" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

**35.1.17.10.28.3 TradeAmount <TradAmt>***Presence:* [0..1]*Definition:* Principal amount of a trade (price multiplied by quantity).**TradeAmount <TradAmt>** contains the following elements (see "[AmountAndDirection47](#)" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

**35.1.17.10.28.4 ExecutingBrokerAmount <ExctgBrkrAmt>***Presence:* [0..1]*Definition:* Amount of money paid to an executing broker as a commission.**ExecutingBrokerAmount <ExctgBrkrAmt>** contains the following elements (see "[AmountAndDirection47](#)" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

**35.1.17.10.28.5 LocalTax <LclTax>***Presence:* [0..1]*Definition:* Tax charged by the jurisdiction in which the financial instrument settles.**LocalTax <LclTax>** contains the following elements (see "[AmountAndDirection47](#)" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

**35.1.17.10.28.6 LocalBrokerCommission <LclBrkrComssn>***Presence:* [0..1]*Definition:* Amount of commission paid to a local broker.

**LocalBrokerCommission <LclBrkrComssn>** contains the following elements (see "[AmountAndDirection47](#)" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

#### 35.1.17.10.28.7 Other <Othr>

*Presence:* [0..1]

*Definition:* An amount that is not indicated by a known business denomination.

**Other <Othr>** contains the following elements (see "[AmountAndDirection47](#)" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

#### 35.1.17.10.28.8 StampDuty <StmpDty>

*Presence:* [0..1]

*Definition:* Amount of stamp duty.

**StampDuty <StmpDty>** contains the following elements (see "[AmountAndDirection47](#)" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

#### 35.1.17.10.28.9 TransactionTax <TxTax>

*Presence:* [0..1]

*Definition:* Amount of transaction tax.

**TransactionTax <TxTax>** contains the following elements (see "[AmountAndDirection47](#)" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

**35.1.17.10.28.10 WithholdingTax <WhldgTax>***Presence:* [0..1]*Definition:* Amount of money that will be withheld by a tax authority.**WithholdingTax <WhldgTax>** contains the following elements (see "[AmountAndDirection47](#)" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

**35.1.17.10.28.11 ConsumptionTax <CsmptnTax>***Presence:* [0..1]*Definition:* Amount of consumption tax.**ConsumptionTax <CsmptnTax>** contains the following elements (see "[AmountAndDirection47](#)" on page 1090 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C8	1090
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		1091
	ForeignExchangeDetails <FXDtls>	[0..1]	±		1091

**35.1.17.10.29 OtherBusinessParties <OthrBizPties>***Presence:* [0..1]*Definition:* Other business parties relevant to the transaction.*Impacted by:* [C19 "InvestorCountryCodeRule"](#)**OtherBusinessParties <OthrBizPties>** contains the following **OtherParties34** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..1]	±		1288
	QualifiedForeignIntermediary <QlfdFrgrnIntrmy>	[0..1]	±		1288
	StockExchange <StockXchg>	[0..1]	±		1288
	TradeRegulator <TradRgltr>	[0..1]	±		1289
	TripartyAgent <TrptyAgt>	[0..1]	±		1289

**Constraints**

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

**35.1.17.10.29.1 Investor <Invstr>**

*Presence:* [0..1]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

**Investor <Invstr>** contains the following elements (see "[PartyIdentification149](#)" on page 1432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1433
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1433
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1433
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1433
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1434
	LEI <LEI>	[0..1]	IdentifierSet		1434

**35.1.17.10.29.2 QualifiedForeignIntermediary <QlfdFrnglIntrmy>**

*Presence:* [0..1]

*Definition:* Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

**QualifiedForeignIntermediary <QlfdFrnglIntrmy>** contains the following elements (see "[PartyIdentification136](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1446
	LEI <LEI>	[0..1]	IdentifierSet		1446

**35.1.17.10.29.3 StockExchange <StockXchg>**

*Presence:* [0..1]

*Definition:* Identification of the stock exchange to which transaction reporting will be done.

**StockExchange <StockXchg>** contains the following elements (see "[PartyIdentification136](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1446
	LEI <LEI>	[0..1]	IdentifierSet		1446

**35.1.17.10.29.4 TradeRegulator <TradRgltr>***Presence:* [0..1]*Definition:* Institution to which a trade must be reported.**TradeRegulator <TradRgltr>** contains the following elements (see "[PartyIdentification136](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1446
	LEI <LEI>	[0..1]	IdentifierSet		1446

**35.1.17.10.29.5 TripartyAgent <TrptyAgt>***Presence:* [0..1]*Definition:* Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.**TripartyAgent <TrptyAgt>** contains the following elements (see "[PartyIdentification136](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1446
	LEI <LEI>	[0..1]	IdentifierSet		1446

**35.1.17.10.30 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.*Impacted by:* C17 "[SupplementaryDataRule](#)"**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 1387 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

**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.

**35.1.17.11 SecuritiesTradeDetails94***Definition:* Details of the securities trade.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1290
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1290
	AccountOwnerTransactionIdentification <AcctOwnrTxId>	[0..*]	Text		1291
	ProcessorTransactionIdentification <PrctrTxId>	[0..1]	Text		1291
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1291
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1291
	TradeDate <TradDt>	[0..1]	±		1291
	SettlementDate <SttlmDt>	[1..1]	±		1292
	DealPrice <DealPric>	[0..1]	±		1292
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1292
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1293
	TypeOfPrice <TpOfPric>	[0..1]	±		1293

### Constraints

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

#### 35.1.17.11.1 TradeIdentification <TradId>

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 1929

#### 35.1.17.11.2 CollateralTransactionIdentification <CollTxId>

*Presence:* [0..\*]

*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.

*Datatype:* "Max35Text" on page 1929

**35.1.17.11.3 AccountOwnerTransactionIdentification <AcctOwnrTxId>***Presence:* [0..\*]*Definition:* Identification of an account owner transaction that could potentially match with the allegation notified.*Datatype:* "Max35Text" on page 1929**35.1.17.11.4 ProcessorTransactionIdentification <PrcrTxId>***Presence:* [0..1]*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.*Datatype:* "Max35Text" on page 1929**35.1.17.11.5 PlaceOfTrade <PlcOfTrad>***Presence:* [0..1]*Definition:* Market in which a trade transaction has been executed.**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C26	1223
	LEI <LEI>	[0..1]	IdentifierSet		1224

**35.1.17.11.6 PlaceOfClearing <PlcOfClr>***Presence:* [0..1]*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.**PlaceOfClearing <PlcOfClr>** contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1123
	LEI <LEI>	[0..1]	IdentifierSet		1123

**35.1.17.11.7 TradeDate <TradDt>***Presence:* [0..1]*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "[TradeDate8Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1129
Or}	DateCode <DtCd>	[1..1]			1129
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

### 35.1.17.11.8 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "[SettlementDate17Choice](#)" on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1128
Or}	DateCode <DtCd>	[1..1]	±		1128

### 35.1.17.11.9 DealPrice <DealPric>

*Presence:* [0..1]

*Definition:* Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice <DealPric>** contains the following elements (see "[Price7](#)" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

### 35.1.17.11.10 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* [C27 "NumberRule"](#)

*Datatype:* "[Max3Number](#)" on page 1926

**Constraints**

- **NumberRule**

If Number is negative, then Sign must be present.

**35.1.17.11.11 TradeTransactionCondition <TradTxCond>**

*Presence:* [0..\*]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "[TradeTransactionCondition5Choice](#)" on page 1791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1793

**35.1.17.11.12 TypeOfPrice <TpOfPric>**

*Presence:* [0..1]

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

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "[TypeOfPrice29Choice](#)" on page 1472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	±		1472

**35.1.17.12 SecuritiesTradeDetails93**

*Definition:* Details of the securities trade.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1296
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1296
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1296
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1296
	TradeDate <TradDt>	[0..1]	±		1296
	SettlementDate <SttlmDt>	[1..1]	±		1297
	LateDeliveryDate <LateDlvryDt>	[0..1]	±		1297
	AcknowledgedStatusTimeStamp <AckdStsTmStmp>	[0..1]	DateTime		1297
	MatchedStatusTimeStamp <MtchdStsTmStmp>	[0..1]	DateTime		1297
	DealPrice <DealPric>	[0..1]	±		1298
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1298
	OpeningClosing <OpngClsg>	[0..1]	±		1298
	Reporting <Rptg>	[0..*]	±		1298
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1299
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1299
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1299
	TypeOfPrice <TpOfPric>	[0..1]	±		1299
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1300
	MatchingStatus <MtchgSts>	[0..1]	±		1300
	AffirmationStatus <AffirmSts>	[0..1]	±		1300
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1300
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1301

### Constraints

- AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is present then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is present, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

If PlaceOfTrade is present and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is present with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

### 35.1.17.12.1 TradeIdentification <TradId>

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 1929

### 35.1.17.12.2 CollateralTransactionIdentification <CollTxId>

*Presence:* [0..\*]

*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.

*Datatype:* "Max35Text" on page 1929

### 35.1.17.12.3 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C26	1223
	LEI <LEI>	[0..1]	IdentifierSet		1224

### 35.1.17.12.4 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "[PlaceOfClearingIdentification2](#)" on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1123
	LEI <LEI>	[0..1]	IdentifierSet		1123

### 35.1.17.12.5 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see ["TradeDate8Choice"](#) on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1129
Or}	DateCode <DtCd>	[1..1]			1129
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

### 35.1.17.12.6 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see ["SettlementDate17Choice"](#) on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1128
Or}	DateCode <DtCd>	[1..1]	±		1128

### 35.1.17.12.7 LateDeliveryDate <LateDlrvyDt>

*Presence:* [0..1]

*Definition:* Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

**LateDeliveryDate <LateDlrvyDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

### 35.1.17.12.8 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is acknowledged.

*Datatype:* ["ISODateTime"](#) on page 1923

### 35.1.17.12.9 MatchedStatusTimeStamp <MtchdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is matched.

*Datatype:* ["ISODateTime"](#) on page 1923

**35.1.17.12.10 DealPrice <DealPric>***Presence:* [0..1]*Definition:* Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice <DealPric>** contains the following elements (see "Price7" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

**35.1.17.12.11 NumberOfDaysAccrued <NbOfDaysAcrd>***Presence:* [0..1]*Definition:* Number of days on which the interest rate accrues (daily accrual note).*Impacted by:* C27 "NumberRule"*Datatype:* "Max3Number" on page 1926**Constraints**

- **NumberRule**

If Number is negative, then Sign must be present.

**35.1.17.12.12 OpeningClosing <OpngClsg>***Presence:* [0..1]*Definition:* Specifies additional information relative to the processing of the trade.**OpeningClosing <OpngClsg>** contains one of the following elements (see "OpeningClosing3Choice" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1375
Or}	Proprietary <Prtry>	[1..1]	±		1375

**35.1.17.12.13 Reporting <Rptg>***Presence:* [0..\*]*Definition:* Specifies that a trade is to be reported to a third party.

**Reporting <Rptg>** contains one of the following elements (see "[Reporting10Choice](#)" on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1325
Or}	Proprietary <Prtry>	[1..1]	±		1326

#### 35.1.17.12.14 TradeTransactionCondition <TradTxCond>

*Presence:* [0..\*]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "[TradeTransactionCondition5Choice](#)" on page 1791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1793

#### 35.1.17.12.15 InvestorCapacity <InvstrCpcty>

*Presence:* [0..1]

*Definition:* Specifies the role of the investor in the transaction.

**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "[InvestorCapacity4Choice](#)" on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1374
Or}	Proprietary <Prtry>	[1..1]	±		1374

#### 35.1.17.12.16 TradeOriginatorRole <TradOrgtrRole>

*Presence:* [0..1]

*Definition:* Specifies the role of the trading party in the transaction.

**TradeOriginatorRole <TradOrgtrRole>** contains one of the following elements (see "[TradeOriginator3Choice](#)" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1373
Or}	Proprietary <Prtry>	[1..1]	±		1373

#### 35.1.17.12.17 TypeOfPrice <TpOfPric>

*Presence:* [0..1]

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

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "[TypeOfPrice29Choice](#)" on page 1472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	±		1472

### 35.1.17.12.18 CurrencyToBuyOrSell <CcyToBuyOrSell>

*Presence:* [0..1]

*Definition:* Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

**CurrencyToBuyOrSell <CcyToBuyOrSell>** contains one of the following elements (see "[CurrencyToBuyOrSell1Choice](#)" on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C2	1225
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C2	1226

### 35.1.17.12.19 MatchingStatus <MtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1747

### 35.1.17.12.20 AffirmationStatus <AffirmSts>

*Presence:* [0..1]

*Definition:* Status of affirmation of a trade.

**AffirmationStatus <AffirmSts>** contains one of the following elements (see "[AffirmationStatus8Choice](#)" on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1746

### 35.1.17.12.21 FXAdditionalDetails <FxAddtIDtls>

*Presence:* [0..1]

*Definition:* Provides additional details pertaining to foreign exchange instructions.

*Datatype:* "Max350Text" on page 1929

### 35.1.17.12.22 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 1929

### 35.1.17.13 SecuritiesTradeDetails92

*Definition:* Details of the securities trade.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1303
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1303
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1303
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1303
	TradeDate <TradDt>	[0..1]	±		1304
	SettlementDate <SttlmDt>	[0..1]	±		1304
	LateDeliveryDate <LateDlrvyDt>	[0..1]	±		1304
	DealPrice <DealPric>	[0..1]	±		1305
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1305
	OpeningClosing <OpngClsg>	[0..1]	±		1305
	Reporting <Rptg>	[0..*]	±		1305
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1306
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1306
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1306
	TypeOfPrice <TpOfPric>	[0..1]	±		1306
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1307
	MatchingStatus <MtchgSts>	[0..1]	±		1307
	AffirmationStatus <AffirmSts>	[0..1]	±		1307
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1307
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1308

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced

by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

### 35.1.17.13.1 TradeIdentification <TradId>

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 1929

### 35.1.17.13.2 CollateralTransactionIdentification <CollTxId>

*Presence:* [0..\*]

*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.

*Datatype:* "Max35Text" on page 1929

### 35.1.17.13.3 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C26	1223
	LEI <LEI>	[0..1]	IdentifierSet		1224

### 35.1.17.13.4 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see ["PlaceOfClearingIdentification2"](#) on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1123
	LEI <LEI>	[0..1]	IdentifierSet		1123

### 35.1.17.13.5 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see ["TradeDate8Choice"](#) on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1129
Or}	DateCode <DtCd>	[1..1]			1129
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

### 35.1.17.13.6 SettlementDate <SttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see ["SettlementDate17Choice"](#) on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1128
Or}	DateCode <DtCd>	[1..1]	±		1128

### 35.1.17.13.7 LateDeliveryDate <LateDlvryDt>

*Presence:* [0..1]

*Definition:* Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

**LateDeliveryDate <LateDlvryDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**35.1.17.13.8 DealPrice <DealPric>***Presence:* [0..1]*Definition:* Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice <DealPric>** contains the following elements (see "Price7" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

**35.1.17.13.9 NumberOfDaysAccrued <NbOfDaysAcrd>***Presence:* [0..1]*Definition:* Number of days on which the interest rate accrues (daily accrual note).*Impacted by:* C27 "NumberRule"*Datatype:* "Max3Number" on page 1926**Constraints**

- NumberRule**

If Number is negative, then Sign must be present.

**35.1.17.13.10 OpeningClosing <OpngClsg>***Presence:* [0..1]*Definition:* Specifies additional information relative to the processing of the trade.**OpeningClosing <OpngClsg>** contains one of the following elements (see "OpeningClosing3Choice" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1375
Or}	Proprietary <Prtry>	[1..1]	±		1375

**35.1.17.13.11 Reporting <Rptg>***Presence:* [0..\*]*Definition:* Specifies that a trade is to be reported to a third party.

**Reporting <Rptg>** contains one of the following elements (see "[Reporting10Choice](#)" on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1325
Or}	Proprietary <Prtry>	[1..1]	±		1326

### 35.1.17.13.12 TradeTransactionCondition <TradTxCond>

*Presence:* [0..\*]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "[TradeTransactionCondition5Choice](#)" on page 1791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1793

### 35.1.17.13.13 InvestorCapacity <InvstrCpcty>

*Presence:* [0..1]

*Definition:* Specifies the role of the investor in the transaction.

**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "[InvestorCapacity4Choice](#)" on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1374
Or}	Proprietary <Prtry>	[1..1]	±		1374

### 35.1.17.13.14 TradeOriginatorRole <TradOrgtrRole>

*Presence:* [0..1]

*Definition:* Specifies the role of the trading party in the transaction.

**TradeOriginatorRole <TradOrgtrRole>** contains one of the following elements (see "[TradeOriginator3Choice](#)" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1373
Or}	Proprietary <Prtry>	[1..1]	±		1373

### 35.1.17.13.15 TypeOfPrice <TpOfPric>

*Presence:* [0..1]

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

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "[TypeOfPrice29Choice](#)" on page 1472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	±		1472

### 35.1.17.13.16 CurrencyToBuyOrSell <CcyToBuyOrSell>

*Presence:* [0..1]

*Definition:* Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

**CurrencyToBuyOrSell <CcyToBuyOrSell>** contains one of the following elements (see "[CurrencyToBuyOrSell1Choice](#)" on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C2	1225
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C2	1226

### 35.1.17.13.17 MatchingStatus <MtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1747

### 35.1.17.13.18 AffirmationStatus <AffirmSts>

*Presence:* [0..1]

*Definition:* Status of affirmation of a trade.

**AffirmationStatus <AffirmSts>** contains one of the following elements (see "[AffirmationStatus8Choice](#)" on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1746

### 35.1.17.13.19 FXAdditionalDetails <FxAddtIDtls>

*Presence:* [0..1]

*Definition:* Provides additional details pertaining to foreign exchange instructions.

*Datatype:* "Max350Text" on page 1929

### 35.1.17.13.20 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 1929

### 35.1.17.14 SecuritiesTradeDetails91

*Definition:* Details of the securities trade.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeIdentification <TradId>	[0..*]	Text		1310
	CollateralTransactionIdentification <CollTxId>	[0..*]	Text		1310
	PlaceOfTrade <PlcOfTrad>	[0..1]	±		1310
	PlaceOfClearing <PlcOfClr>	[0..1]	±		1310
	TradeDate <TradDt>	[0..1]	±		1311
	LateDeliveryDate <LateDlrvyDt>	[0..1]	±		1311
	DealPrice <DealPric>	[0..1]	±		1311
	NumberOfDaysAccrued <NbOfDaysAcrd>	[0..1]	Quantity	C27	1312
	OpeningClosing <OpngClsg>	[0..1]	±		1312
	Reporting <Rptg>	[0..*]	±		1312
	TradeTransactionCondition <TradTxCond>	[0..*]	±		1312
	InvestorCapacity <InvstrCpcty>	[0..1]	±		1313
	TradeOriginatorRole <TradOrgtrRole>	[0..1]	±		1313
	TypeOfPrice <TpOfPric>	[0..1]	±		1313
	CurrencyToBuyOrSell <CcyToBuyOrSell>	[0..1]	±		1313
	MatchingStatus <MtchgSts>	[0..1]	±		1314
	AffirmationStatus <AffirmSts>	[0..1]	±		1314
	FXAdditionalDetails <FxAddtlDtls>	[0..1]	Text		1314
	SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>	[0..1]	Text		1314

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if FXAdditionalDetails and/or SettlementInstructionProcessingAdditionalDetails are present, then they must not contain information that can be provided in a structured field.

- **CurrencyToBuyOrSellRule**

CurrencyToBuy and CurrencyToSell in the TradeDetails message component, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established.

If CurrencyToSell is used, then it implies the following:

- the instruction is a receive.
- the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is provided by the currency to sell message element. Normally, this is the base currency of the portfolio.
- the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
- a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
- a bilateral agreement regarding the use of this field has been established.

If CurrencyToBuy is used, then it implies the following:

- the instruction is a delivery
- the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is provided by the currency to buy message element. If proceeds are repatriated, this is in the base currency of the portfolio.
- the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
- a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
- a bilateral agreement regarding the use of this field has been established.

- **InvestorCapacityRule**

If InvestorCapacity is used, then the use of the codes needs to be bi-laterally agreed.

- **LateDeliveryDateRule**

If LateDeliveryDate is used, then the transaction must be a pool trade that results from the original TBA (To Be Announced). The original TBA would be offset by an opposite transaction and replaced

by buys or sells of individual pools. It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

- **PlaceOfTradeRule**

If PlaceOfTrade is used and an ISO 10383 MIC exists for the market to be identified, then the ISO 10383 Market Identifier Code (MIC) must be used.

- **TradeDateGuideline**

In addition to the settlement date (ISO 20022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **TradeDateTimeUTCRule**

If Trade Date/Time is used with a time or a time + UTC indicator, then it must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

### 35.1.17.14.1 TradeIdentification <TradId>

*Presence:* [0..\*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 1929

### 35.1.17.14.2 CollateralTransactionIdentification <CollTxId>

*Presence:* [0..\*]

*Definition:* Unambiguous identification of a collateral transaction as assigned by the instructing party.

*Datatype:* "Max35Text" on page 1929

### 35.1.17.14.3 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "[PlaceOfTradeIdentification1](#)" on page 1223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarketTypeAndIdentification <MktTpAndId>	[0..1]	±	C26	1223
	LEI <LEI>	[0..1]	IdentifierSet		1224

### 35.1.17.14.4 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see ["PlaceOfClearingIdentification2"](#) on page 1123 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	IdentifierSet	C7	1123
	LEI <LEI>	[0..1]	IdentifierSet		1123

#### 35.1.17.14.5 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see ["TradeDate8Choice"](#) on page 1128 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		1129
Or}	DateCode <DtCd>	[1..1]			1129
{Or	Code <Cd>	[1..1]	CodeSet		1129
Or}	Proprietary <Prtry>	[1..1]	±		1129

#### 35.1.17.14.6 LateDeliveryDate <LateDlvryDt>

*Presence:* [0..1]

*Definition:* Date and time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.

**LateDeliveryDate <LateDlvryDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 35.1.17.14.7 DealPrice <DealPric>

*Presence:* [0..1]

*Definition:* Specifies the price of the traded financial instrument.

This is the deal price of the individual trade transaction.

If there is only one trade transaction for the execution of the trade, then the deal price could equal the executed trade price (unless, for example, the price includes commissions or rounding, or some other factor has been applied to the deal price or the executed trade price, or both).

**DealPrice <DealPric>** contains the following elements (see "Price7" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

### 35.1.17.14.8 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* C27 "NumberRule"

*Datatype:* "Max3Number" on page 1926

#### Constraints

- **NumberRule**

If Number is negative, then Sign must be present.

### 35.1.17.14.9 OpeningClosing <OpngClsg>

*Presence:* [0..1]

*Definition:* Specifies additional information relative to the processing of the trade.

**OpeningClosing <OpngClsg>** contains one of the following elements (see "OpeningClosing3Choice" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1375
Or}	Proprietary <Prtry>	[1..1]	±		1375

### 35.1.17.14.10 Reporting <Rptg>

*Presence:* [0..\*]

*Definition:* Specifies that a trade is to be reported to a third party.

**Reporting <Rptg>** contains one of the following elements (see "Reporting10Choice" on page 1325 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1325
Or}	Proprietary <Prtry>	[1..1]	±		1326

### 35.1.17.14.11 TradeTransactionCondition <TradTxCond>

*Presence:* [0..\*]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "[TradeTransactionCondition5Choice](#)" on page 1791 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1793

### 35.1.17.14.12 InvestorCapacity <InvstrCpcty>

*Presence:* [0..1]

*Definition:* Specifies the role of the investor in the transaction.

**InvestorCapacity <InvstrCpcty>** contains one of the following elements (see "[InvestorCapacity4Choice](#)" on page 1374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1374
Or}	Proprietary <Prtry>	[1..1]	±		1374

### 35.1.17.14.13 TradeOriginatorRole <TradOrgtrRole>

*Presence:* [0..1]

*Definition:* Specifies the role of the trading party in the transaction.

**TradeOriginatorRole <TradOrgtrRole>** contains one of the following elements (see "[TradeOriginator3Choice](#)" on page 1372 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1373
Or}	Proprietary <Prtry>	[1..1]	±		1373

### 35.1.17.14.14 TypeOfPrice <TpOfPric>

*Presence:* [0..1]

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

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "[TypeOfPrice29Choice](#)" on page 1472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	±		1472

### 35.1.17.14.15 CurrencyToBuyOrSell <CcyToBuyOrSell>

*Presence:* [0..1]

*Definition:* Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds or to sell the indicated currency in order to obtain the necessary currency to fund the transaction.

**CurrencyToBuyOrSell <CcyToBuyOrSell>** contains one of the following elements (see "[CurrencyToBuyOrSell1Choice](#)" on page 1225 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrencyToBuy <CcyToBuy>	[1..1]	CodeSet	C2	1225
Or}	CurrencyToSell <CcyToSell>	[1..1]	CodeSet	C2	1226

### 35.1.17.14.16 MatchingStatus <MtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1747

### 35.1.17.14.17 AffirmationStatus <AffirmSts>

*Presence:* [0..1]

*Definition:* Status of affirmation of a trade.

**AffirmationStatus <AffirmSts>** contains one of the following elements (see "[AffirmationStatus8Choice](#)" on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1746

### 35.1.17.14.18 FXAdditionalDetails <FxAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional details pertaining to foreign exchange instructions.

*Datatype:* "[Max350Text](#)" on page 1929

### 35.1.17.14.19 SettlementInstructionProcessingAdditionalDetails <SttlmInstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "[Max350Text](#)" on page 1929

**35.1.17.15 SettlementTypeAndAdditionalParameters19**

*Definition:* Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		1315
	Payment <Pmt>	[1..1]	CodeSet		1315
	CommonIdentification <CmonId>	[0..1]	Text		1316
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1316
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1316
	ClientCollateralInstructionIdentification <CIntCollInstrId>	[0..1]	Text		1316
	ClientCollateralTransactionIdentification <CIntCollTxId>	[0..1]	Text		1316
	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[0..1]	Text		1316
	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[0..1]	Text		1316

**35.1.17.15.1 SecuritiesMovementType <SctiesMvmntTp>**

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

**35.1.17.15.2 Payment <Pmt>**

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

**35.1.17.15.3 CommonIdentification <CmonId>**

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 1929

**35.1.17.15.4 CorporateActionEventIdentification <CorpActnEvtId>**

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 1929

**35.1.17.15.5 ReconciliationIndicator <RcncltnInd>**

*Presence:* [0..1]

*Definition:* Indicates whether the settlement transaction was already sent on the market and that it is only sent by an account owner to an account servicer for reconciliation purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

**35.1.17.15.6 ClientCollateralInstructionIdentification <CIntCollInstrId>**

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the client.

*Datatype:* "Max35Text" on page 1929

**35.1.17.15.7 ClientCollateralTransactionIdentification <CIntCollTxId>**

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the client's point of view.

*Datatype:* "Max35Text" on page 1929

**35.1.17.15.8 TripartyAgentServiceProviderCollateralTransactionIdentification  
<TrptyAgtSvcPrvdrCollTxId>**

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

*Datatype:* "Max35Text" on page 1929

**35.1.17.15.9 TripartyAgentServiceProviderCollateralInstructionIdentification  
<TrptyAgtSvcPrvdrCollInstrId>**

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the triparty-agent/service-provider.

*Datatype:* "Max35Text" on page 1929

**35.1.17.16 SettlementTypeAndAdditionalParameters14**

*Definition:* Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SctiesMvmntTp>	[0..1]	CodeSet		1317
	Payment <Pmt>	[0..1]	CodeSet		1317
	CommonIdentification <CmonId>	[0..1]	Text		1317
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1317
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1318

**35.1.17.16.1 SecuritiesMovementType <SctiesMvmntTp>**

*Presence:* [0..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 1857

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

**35.1.17.16.2 Payment <Pmt>**

*Presence:* [0..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 1811

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

**35.1.17.16.3 CommonIdentification <CmonId>**

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 1929

**35.1.17.16.4 CorporateActionEventIdentification <CorpActnEvtId>**

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 1929

### 35.1.17.16.5 ReconciliationIndicator <RcncltnInd>

*Presence:* [0..1]

*Definition:* Indicates whether the settlement transaction was already sent on the market and that it is only sent by an account owner to an account servicer for reconciliation purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 35.1.17.17 SettlementTypeAndAdditionalParameters13

*Definition:* Provides transaction type and identification information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CommonIdentification <CmonId>	[0..1]	Text		1318
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1318
	ReconciliationIndicator <RcncltnInd>	[0..1]	Indicator		1318

#### 35.1.17.17.1 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 1929

#### 35.1.17.17.2 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 1929

#### 35.1.17.17.3 ReconciliationIndicator <RcncltnInd>

*Presence:* [0..1]

*Definition:* Indicates whether the settlement transaction was already sent on the market and that it is only sent by an account owner to an account servicer for reconciliation purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 35.1.17.18 RestrictionIdentification1

*Definition:* Restriction References applied on the transaction for which the securities settlement condition modification is requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	CodeSet		1319
	Identification <Id>	[1..1]	Text		1319

#### 35.1.17.18.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Restriction identification removal or addition applied on the transaction expressed as a code.

*Datatype:* "RestrictionReference1Code" on page 1880

CodeName	Name	Definition
ADDC	AddCashRestrictionReference	Addition of a cash restriction reference representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash.
ADDS	AddSecuritiesRestrictionReference	Addition of a securities restriction reference representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.
REMC	RemoveCashRestrictionReference	Removal of a cash restriction reference, already present within the settlement instruction, representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash.
REMS	RemoveSecuritiesRestrictionReference	Removal of a securities restriction reference, already present within the settlement instruction, representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.

#### 35.1.17.18.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Restriction identification applied on the transaction.

*Datatype:* "Max35Text" on page 1929

### 35.1.17.19 SecuritiesTransactionType43Choice

*Definition:* Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1320
Or}	Proprietary <Prtry>	[1..1]	±		1322

**35.1.17.19.1 Code <Cd>***Presence:* [1..1]*Definition:* Securities transaction type expressed as an ISO 20022 code.*Datatype:* "SecuritiesTransactionType25Code" on page 1894

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender)

CodeName	Name	Definition
		at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.

CodeName	Name	Definition
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.

### 35.1.17.19.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.20 SecuritiesTransactionType44Choice

*Definition:* Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1322
Or}	Proprietary <Prtry>	[1..1]	±		1325

#### 35.1.17.20.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesTransactionType26Code](#)" on page 1896

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.

CodeName	Name	Definition
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

CodeName	Name	Definition
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REBL	Rebalancing	Relates to a rebalanced transaction.

### 35.1.17.20.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.21 Reporting10Choice

*Definition:* Choice of formats for a reporting type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1325
Or}	Proprietary <Prtry>	[1..1]	±		1326

#### 35.1.17.21.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Third party reporting information expressed as an ISO 20022 code.

*Datatype:* "[Reporting3Code](#)" on page 1877

CodeName	Name	Definition
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
DEFR	DeferredReport	Report is deferred, for example, because the order was executed in partial fills.

CodeName	Name	Definition
REGU	RegulatoryOrganisation	Trade details are to be reported to a regulatory organisation.
STEX	StockExchange	Trade details are to be reported to a stock exchange.

### 35.1.17.21.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Third party reporting information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.22 SecuritiesTransactionType48Choice

*Definition:* Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1326
Or}	Proprietary <Prtry>	[1..1]	±		1329

#### 35.1.17.22.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesTransactionType27Code](#)" on page 1899

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.

CodeName	Name	Definition
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).

CodeName	Name	Definition
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

CodeName	Name	Definition
REBL	Rebalancing	Relates to a rebalanced transaction.
TRIN	TransferIn	Transaction is an incoming credit to an account on the shareholders register, and is not linked to a shift in investment (subscription or switch), but to account management.
TOUT	TransferOut	Transaction is a debit to an account on the shareholders register, and is not linked to a shift in investment (redemption or switch), but to account management.

### 35.1.17.22.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.23 SecuritiesTransactionType47Choice

*Definition:* Choice of formats for settlement transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1329
Or}	Proprietary <Prtry>	[1..1]	±		1332

#### 35.1.17.23.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesTransactionType23Code](#)" on page 1889

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.

CodeName	Name	Definition
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.

CodeName	Name	Definition
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.

CodeName	Name	Definition
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

### 35.1.17.23.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.24 SecuritiesTransactionType46Choice

*Definition:* Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1335

#### 35.1.17.24.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesTransactionType22Code](#)" on page 1887

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.

CodeName	Name	Definition
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).

CodeName	Name	Definition
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

**35.1.17.24.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Securities transaction type expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.17.25 SecuritiesTransactionType45Choice***Definition:* Choice of formats for a repair reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1335
Or}	Proprietary <Prtry>	[1..1]	±		1337

**35.1.17.25.1 Code <Cd>***Presence:* [1..1]*Definition:* Securities transaction type expressed as an ISO 20022 code.*Datatype:* "[SecuritiesTransactionType24Code](#)" on page 1892

CodeName	Name	Definition
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
BSBK	BuySellBack	Relates to a buy sell back transaction.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CORP	CorporateAction	Relates to a corporate action.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.

CodeName	Name	Definition
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
CLAI	MarketClaim	Relates to a market claim.
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.

CodeName	Name	Definition
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

### 35.1.17.25.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.26 SecurityClassificationType2Choice

*Definition:* Choice between a CFI code and an other type of identification for the classification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CFI <CFI>	[1..1]	IdentifierSet		1338
Or}	AlternateClassification <AltrnCllsfctn>	[1..1]	±		1338

### 35.1.17.26.1 CFI <CFI>

*Presence:* [1..1]

*Definition:* Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification.

*Datatype:* "CFIOct2015Identifier" on page 1924

### 35.1.17.26.2 AlternateClassification <AltrnCllsfctn>

*Presence:* [1..1]

*Definition:* Other type of classification of the financial instrument.

**AlternateClassification <AltrnCllsfctn>** contains the following elements (see "GenericIdentification3" on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1220
	Issuer <Issr>	[0..1]	Text		1220

### 35.1.17.27 SafekeepingPlaceFormat29Choice

*Definition:* Choice between formats for the place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1338
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1339
	Identification <Id>	[0..1]	Text		1339
Or	Country <Ctry>	[1..1]	CodeSet	C7	1339
Or	TypeAndIdentification <TpAndId>	[1..1]			1339
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1340
	Identification <Id>	[1..1]	IdentifierSet	C7	1340
Or}	Proprietary <Prtry>	[1..1]	±		1340

### 35.1.17.27.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed as a code and a narrative description.

**Identification <Id>** contains the following **SafekeepingPlaceTypeAndText8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1339
	Identification <Id>	[0..1]	Text		1339

#### 35.1.17.27.1.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* "SafekeepingPlace3Code" on page 1881

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

#### 35.1.17.27.1.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Additional information about the place of safekeeping.

*Datatype:* "Max35Text" on page 1929

#### 35.1.17.27.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed with a country code.

*Impacted by:* C7 "Country"

*Datatype:* "CountryCode" on page 1810

#### Constraints

- **Country**

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

#### 35.1.17.27.3 TypeAndIdentification <TpAndId>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed with a type and identification.

**TypeAndIdentification <TpAndId>** contains the following **SafekeepingPlaceTypeAndIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1340
	Identification <Id>	[1..1]	IdentifierSet	C7	1340

**35.1.17.27.3.1 SafekeepingPlaceType <SfkpgPlcTp>***Presence:* [1..1]*Definition:* Place of safekeeping as a code.*Datatype:* "SafekeepingPlace1Code" on page 1880

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

**35.1.17.27.3.2 Identification <Id>***Presence:* [1..1]*Definition:* Place of safekeeping.*Impacted by:* C7 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 1923**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.

**35.1.17.27.4 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Place of safekeeping expressed with a propriety identification scheme.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification78" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1215
	Identification <Id>	[0..1]	Text		1215

**35.1.17.28 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		1341
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		1341

### 35.1.17.28.1 PageNumber <PgNb>

*Presence:* [1..1]

*Definition:* Page number.

*Datatype:* "Max5NumericText" on page 1930

### 35.1.17.28.2 LastPageIndicator <LastPgInd>

*Presence:* [1..1]

*Definition:* Indicates the last page.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 35.1.17.29 Reporting7Choice

*Definition:* Choice of format for the reporting type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1341
Or}	Proprietary <Prtry>	[1..1]	±		1341

### 35.1.17.29.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Third party reporting information expressed as an ISO 20022 code.

*Datatype:* "Reporting1Code" on page 1877

CodeName	Name	Definition
STEX	StockExchange	Trade details are to be reported to a stock exchange.
REGU	RegulatoryOrganisation	Trade details are to be reported to a regulatory organisation.

### 35.1.17.29.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Third party reporting information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.30 ProcessingPosition7Choice

*Definition:* Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1342
Or}	Proprietary <Prtry>	[1..1]	±		1342

#### Constraints

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

#### 35.1.17.30.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Processing position expressed as an ISO 20022 code.

*Datatype:* "[ProcessingPosition3Code](#)" on page 1856

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.
INFO	Information	Specifies that the transactions/instructions are linked for information purposes only.

#### 35.1.17.30.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Processing position expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.31 BalanceQuantity8Choice

*Definition:* Choice between quantity formats for the balance information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1343
Or}	Proprietary <Prtry>	[1..1]	±		1343

#### 35.1.17.31.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

#### 35.1.17.31.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification56](#)" on page 1218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1218
	Issuer <Issr>	[1..1]	Text		1218
	SchemeName <SchmeNm>	[0..1]	Text		1218
	Balance <Bal>	[1..1]	Quantity		1218

**35.1.17.32 Role6Choice**

*Definition:* Choice of format for a party role.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1344
Or	Proprietary <Prtry>	[1..1]	±		1345
Or}	Text <Txt>	[1..1]	Text		1345

**35.1.17.32.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Role of the party in the activity expressed as an ISO 20022 code.

*Datatype:* "InvestmentFundRole2Code" on page 1832

CodeName	Name	Definition
FMCO	FundManagementCompany	Party that sets up a fund, decides upon the investment strategy, appoints agents, and is responsible for the promotion and the marketing of the fund. This party makes all the strategic decisions related to a fund.
REGI	Registrar	Party responsible for keeping track of the owners of securities. In the investment fund business, this party keeps the investor registry of the fund, and administers investor accounts and related records. It is appointed by the fund management company.
TRAG	TransferAgent	Party appointed by the fund management company. This party updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.
INTR	Intermediary	Party that provides services to investors relating to financial products. These services may include some, or all of, provision of information and advice on products, placement of investment orders, transmission of payment, custody of assets, and the administration of rights and benefits. In the specific framework of investment funds industry, an intermediary may present information about funds to potential investors, and

CodeName	Name	Definition
		solicit orders for the fund. This intermediary may facilitate the transmission of the orders and information from/to the investors and/or other intermediaries. The intermediary receives commission from the Fund and/or fees from the investor.
DIST	Distributor	Party that act as an wholesaler of funds.
CONC	Concentrator	Party that acts as an aggregator of funds, also called a funds hub.
UCL1	UnderlyingClient1	Underlying client of the intermediary.
UCL2	UnderlyingClient2	Underlying client of underlying client 1.
TRAN	TransmittingAgent	Party that transmits the instruction, advice, notification or report.

### 35.1.17.32.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Role of the party in the activity expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.32.3 Text <Txt>

*Presence:* [1..1]

*Definition:* Role of the party in the activity.

*Datatype:* "[Max350Text](#)" on page 1929

### 35.1.17.33 PurposeCode7Choice

*Definition:* Choice between a code and or a data source scheme to determine the account type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1345
Or}	Proprietary <Prtry>	[1..1]	±		1346

### 35.1.17.33.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities account purpose as an ISO 20022 code.

*Datatype:* "[SecuritiesAccountPurposeType1Code](#)" on page 1881

CodeName	Name	Definition
MARG	Margin	Account is used when financing is done by the broker.
SHOR	ShortSale	Account is used for short sale orders.
ABRD	Abroad	Account is located in a financial institution outside the country where the transaction is taking place.
CEND	Centralised	Account and all its related positions are held in one location.
DVPA	CashDVP	Account is used for settlement upon delivery, or a collection on a delivery basis.
PHYS	Physical	Account is used for physical domestic safekeeping.

### 35.1.17.33.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities account purpose as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.34 Linkages40

*Definition:* Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reference <Ref>	[1..1]	±		1346

#### 35.1.17.34.1 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following elements (see "[References47Choice](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>	[1..1]	Text		1213
Or	PoolIdentification <PoolId>	[1..1]	Text		1213
Or	IntraPositionMovementIdentification <IntraPosMvmntId>	[1..1]	Text		1213
Or	AccountServicerTransactionIdentification <AcctSvcrTxId>	[1..1]	Text		1213
Or}	OtherTransactionIdentification <OthrTxId>	[1..1]	Text		1213

### 35.1.17.35 Linkages38

*Definition:* Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±	C18	1347
	MessageNumber <MsgNb>	[0..1]	±	C16	1348
	Reference <Ref>	[1..1]	±		1348
	LinkedQuantity <LkdQty>	[0..1]	±		1348

#### Constraints

- **LinkedQuantityRule**

If linked quantity for partial pair-off and turned quantity for partial turns is used, then its usage must be pre-agreed between the message account owner and account servicer.

#### 35.1.17.35.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* When the transaction is to be executed relative to a linked transaction.

*Impacted by:* C18 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "[ProcessingPosition7Choice](#)" on page 1342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1342
Or}	Proprietary <Prtry>	[1..1]	±		1342

#### Constraints

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be

executed, then all the other transactions/instructions/notifications must also be kept pending.  
Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

### 35.1.17.35.2 MessageNumber <MsgNb>

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* C16 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "[DocumentNumber5Choice](#)" on page 1136 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ShortNumber <ShrtNb>	[1..1]	Text		1136
Or	LongNumber <LngNb>	[1..1]	Text		1136
Or}	ProprietaryNumber <PrtryNb>	[1..1]	±		1137

#### Constraints

- **ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

### 35.1.17.35.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following elements (see "[References47Choice](#)" on page 1212 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	SecuritiesSettlementTransactionIdentification <ScetiesSttlmTxld>	[1..1]	Text		1213
Or	PoolIdentification <PoolId>	[1..1]	Text		1213
Or	IntraPositionMovementIdentification <IntraPosMvmntld>	[1..1]	Text		1213
Or	AccountServicerTransactionIdentification <AcctSvcrTxld>	[1..1]	Text		1213
Or}	OtherTransactionIdentification <OthrTxld>	[1..1]	Text		1213

### 35.1.17.35.4 LinkedQuantity <LkdQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments of the linked transaction to be paired-off or turned.

**LinkedQuantity <LkdQty>** contains one of the following elements (see "PairedOrTurnedQuantity3Choice" on page 1488 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±		1488
Or}	TurnedQuantity <TrndQty>	[0..1]	±		1488

### 35.1.17.36 RepurchaseType21Choice

*Definition:* Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1349
Or}	Proprietary <Prtry>	[1..1]	±		1349

#### 35.1.17.36.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as an ISO 20022 code.

*Datatype:* "RepurchaseType8Code" on page 1878

CodeName	Name	Definition
PADJ	PrincipalExposureAdjustment	Relates to a principal adjustment.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.

#### 35.1.17.36.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.17.37 RevaluationIndicator3Choice**

*Definition:* Choice of format for the revaluation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1350
Or}	Proprietary <Prtry>	[1..1]	±		1350

**35.1.17.37.1 Indicator <Ind>**

*Presence:* [1..1]

*Definition:* Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

**35.1.17.37.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Revaluation information provided as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.17.38 ProcessingPosition9Choice**

*Definition:* Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1350
Or}	Proprietary <Prtry>	[1..1]	±		1351

**35.1.17.38.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Processing position expressed as an ISO 20022 code.

*Datatype:* "[ProcessingPosition5Code](#)" on page 1856

CodeName	Name	Definition
INFO	Information	Specifies that the transactions/ instructions are linked for information purposes only.

### 35.1.17.38.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Processing position expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.39 ProcessingPosition8Choice

*Definition:* Choice of format for the processing position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1351
Or}	Proprietary <Prtry>	[1..1]	±		1352

#### Constraints

- **WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

#### 35.1.17.39.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Processing position expressed as an ISO 20022 code.

*Datatype:* "[ProcessingPosition4Code](#)" on page 1856

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.

CodeName	Name	Definition
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.

### 35.1.17.39.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Processing position expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.40 UnilateralSplit3Choice

*Definition:* Specifies the matching processing change requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1352
Or}	Proprietary <Prtry>	[1..1]	±		1352

#### 35.1.17.40.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Unilateral split expressed as an ISO 20022 code.

*Datatype:* "[SecuritiesTransactionType5Code](#)" on page 1901

CodeName	Name	Definition
TRAD	Trade	Relates to the settlement of a trade.

#### 35.1.17.40.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unilateral split expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.41 LinkageType3Choice

*Definition:* Choice of format for the linkage type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1353
Or}	Proprietary <Prtry>	[1..1]	±		1353

#### 35.1.17.41.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Linkage type expressed as an ISO 20022 code.

*Datatype:* "[LinkageType1Code](#)" on page 1834

CodeName	Name	Definition
LINK	Link	Request is to link the referenced transactions.
UNLK	Unlink	Request is to unlink the referenced transactions.
SOFT	Soft	Request is to soft link the referenced transactions.

#### 35.1.17.41.2 Proprietary <Prtry>

*Presence:* [1..1]

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

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.42 RepurchaseType22Choice

*Definition:* Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1354
Or}	Proprietary <Prtry>	[1..1]	±		1354

### 35.1.17.42.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as an ISO 20022 code.

*Datatype:* "RepurchaseType9Code" on page 1879

CodeName	Name	Definition
PAIR	Pairoff	Relates to a transaction that is paired off and netted against one or more previous transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a sellback to offset and effectively liquidate a prior buy of securities.
PADJ	PrincipalExposureAdjustment	Relates to a principal adjustment.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
CADJ	Swap	Relates to a swap/substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

### 35.1.17.42.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.43 SettlementStandingInstructionDatabase4Choice

*Definition:* Choice of format for the standing settlement instruction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1355
Or}	Proprietary <Prtry>	[1..1]	±		1355

#### 35.1.17.43.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement standing instruction database expressed as an ISO 20022 code.

*Datatype:* "SettlementStandingInstructionDatabase1Code" on page 1902

CodeName	Name	Definition
INTE	InternalDatabase	The settlement standing instruction database to be used is the receiver's internal database.
BRKR	BrokerDatabase	The settlement standing instruction database to be used is the broker's database.
VEND	VendorDatabase	The settlement standing instruction database to be used is the database of the vendor.

#### 35.1.17.43.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement standing instruction database expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.44 DeliveryReturn3Choice

*Definition:* Choice of format for the delivery return information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1356
Or}	Proprietary <Prtry>	[1..1]	±		1356

**35.1.17.44.1 Code <Cd>***Presence:* [1..1]*Definition:* Delivery return expressed as an ISO 20022 code.*Datatype:* "DeliveryReturn1Code" on page 1811

CodeName	Name	Definition
UNRE	UnrecognisedDelivery	Original delivery is not recognized.
DQUA	WrongQuantity	Wrong quantity delivered in the original instruction.
DMON	WrongSettlementAmount	Wrong settlement amount settled in the original delivery.
PART	PartialDelivery	Only a portion of the original transaction quantity was delivered by the Central Securities Depository (CSD).
SAFE	AccountMissing	Account information is missing in the original delivery.
DUEB	DueBillMissing	Due bill information missing in the original delivery.
PARD	PartialReturn	Portion of the original transaction quantity was returned by the receiver.

**35.1.17.44.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Delivery return expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchemeNm>	[0..1]	Text		1217

**35.1.17.45 RegistrationReason5***Definition:* Reason of registration.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1357
{Or	Code <Cd>	[1..1]	CodeSet		1357
Or}	Proprietary <Prtry>	[1..1]	±		1357
	AdditionalInformation <AddtlInf>	[0..1]	Text		1357

**35.1.17.45.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason of the holding status.**Code <Cd>** contains one of the following **Registration10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1357
Or}	Proprietary <Prtry>	[1..1]	±		1357

**35.1.17.45.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Registration information expressed as an ISO 20022 code.*Datatype:* "Registration2Code" on page 1857

CodeName	Name	Definition
PTYH	PartyHold	You or your party set the instruction in a hold/frozen/preadvice mode.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

**35.1.17.45.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Registration information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.17.45.2 AdditionalInformation <AddtlInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1929

**35.1.17.46 SecuritiesCertificate4**

*Definition:* Physical representation of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Number <Nb>	[1..1]	Text		1358
	Issuer <Issr>	[0..1]	Text		1358
	SchemeName <SchmeNm>	[0..1]	Text		1358

**Constraints**

- **ISO8532AndIssuerSchemeNameRule**

If Number is ISO 8532 (Format for transmission of certificate numbers), then Issuer and SchemeName must not be used.

**35.1.17.46.1 Number <Nb>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Datatype:* "Max35Text" on page 1929

**35.1.17.46.2 Issuer <Issr>**

*Presence:* [0..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Datatype:* "Max35Text" on page 1929

**35.1.17.46.3 SchemeName <SchmeNm>**

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* "Max35Text" on page 1929

**35.1.17.47 ModificationCancellationAllowed4Choice**

*Definition:* Choice of format for the modification cancellation information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1358
Or}	Proprietary <Prtry>	[1..1]	±		1359

**35.1.17.47.1 Indicator <Ind>**

*Presence:* [1..1]

*Definition:* Specifies whether a third party is allowed to modify or cancel the transaction.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 35.1.17.47.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Modification, cancellation allowed information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.48 LetterOfGuarantee4Choice

*Definition:* Choice of format for the letter of guarantee information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1359
Or}	Proprietary <Prtry>	[1..1]	±		1359

#### 35.1.17.48.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

#### 35.1.17.48.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Letter of guarantee information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.17.49 AutomaticBorrowing7Choice**

*Definition:* Choice of format for the automatic borrowing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1360
Or}	Proprietary <Prtry>	[1..1]	±		1360

**35.1.17.49.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Condition for automatic borrowing expressed as an ISO 20022 code.

*Datatype:* "AutoBorrowing2Code" on page 1799

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.
RTRN	Return	Return of stocks should take place.

**35.1.17.49.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Condition for automatic borrowing expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.17.50 AutomaticBorrowing6Choice**

*Definition:* Choice of format for the automatic borrowing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1360
Or}	Proprietary <Prtry>	[1..1]	±		1361

**35.1.17.50.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Condition for automatic borrowing expressed as an ISO 20022 code.

*Datatype:* "AutoBorrowing1Code" on page 1798

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.

### 35.1.17.50.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Condition for automatic borrowing expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.51 Tracking4Choice

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1361
Or}	Proprietary <Prtry>	[1..1]	±		1361

#### 35.1.17.51.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the loan and/or collateral is tracked.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

#### 35.1.17.51.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Tracking information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.52 TaxCapacityParty4Choice

*Definition:* Choice of format for the tax capacity information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

#### 35.1.17.52.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Party tax capacity expressed as an ISO 20022 code.

*Datatype:* "[TaxLiability1Code](#)" on page 1910

CodeName	Name	Definition
PRIN	TaxPrincipal	Settlement party is acting as a principal for tax liability.
AGEN	TaxAgent	Settlement party is acting as an agent for tax liability.

#### 35.1.17.52.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Party tax capacity expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.53 SettlementSystemMethod4Choice

*Definition:* Choice of format for the settlement system/method.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

### 35.1.17.53.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement system expressed as an ISO 20022 code.

*Datatype:* "SettlementSystemMethod1Code" on page 1902

CodeName	Name	Definition
NSET	Default	Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/method, then this standing instruction is to be ignored.
YSET	Alternative	Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/method, then this standing instruction is to be ignored.

### 35.1.17.53.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement system expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.54 SettlingCapacity7Choice

*Definition:* Choice of format for the settlement capacity information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1364

### 35.1.17.54.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement capacity expressed as an ISO 20022 code.

*Datatype:* "SettlingCapacity2Code" on page 1908

CodeName	Name	Definition
SAGE	SettlingAgent	Settlement party is trading and settling transactions in financial instruments on behalf of its client(s).
CUST	SettlingCustodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
SPRI	SettlingPrincipal	Settlement party is settling its own trades.
RISP	SettlingRisklessPrincipal	Party settles trades that were simultaneously offset.

### 35.1.17.54.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement capacity expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.55 Restriction5Choice

*Definition:* Choice of format for the securities restriction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1364
Or}	Proprietary <Prtry>	[1..1]	±		1365

#### 35.1.17.55.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Restrictions expressed as an ISO 20022 code.

*Datatype:* "OwnershipLegalRestrictions1Code" on page 1837

CodeName	Name	Definition
A144	USLegal144A	Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A.
NRST	NoRestrictions	Ownership or transfer of a security that is not subject to restrictions.

CodeName	Name	Definition
RSTR	Restrictions	Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A.

### 35.1.17.55.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Restrictions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.56 RepurchaseType23Choice

*Definition:* Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or}	Code <Cd>	[1..1]	CodeSet		1365
Or}	Proprietary <Prtry>	[1..1]	±		1366

#### 35.1.17.56.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as an ISO 20022 code.

*Datatype:* "[RepurchaseType10Code](#)" on page 1878

CodeName	Name	Definition
PAIR	Pairoff	Relates to a transaction that is paired off and netted against one or more previous transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a sellback to offset and effectively liquidate a prior buy of securities.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.

CodeName	Name	Definition
CADJ	Swap	Relates to a swap/substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

### 35.1.17.56.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.57 NettingEligibility4Choice

*Definition:* Choice of format for the netting eligibility information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1366
Or}	Proprietary <Prtry>	[1..1]	±		1366

#### 35.1.17.57.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the settlement transaction is eligible for netting.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

#### 35.1.17.57.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Netting eligibility expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.58 FXStandingInstruction4Choice

*Definition:* Choice of format for the forex standing instruction information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1367
Or}	Proprietary <Prtry>	[1..1]	±		1367

#### 35.1.17.58.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the forex standing instruction in place should apply.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

#### 35.1.17.58.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* FX Standing instruction information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.59 ExposureType16Choice

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1368
Or}	Proprietary <Prtry>	[1..1]	±		1369

**35.1.17.59.1 Code <Cd>***Presence:* [1..1]*Definition:* Collateral movement exposure type expressed as an ISO 20022 code.*Datatype:* "ExposureType4Code" on page 1815

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

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

### 35.1.17.59.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Collateral movement exposure type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.60 CentralCounterPartyEligibility4Choice

*Definition:* Choice of format for the CCP eligibility information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1369
Or}	Proprietary <Prtry>	[1..1]	±		1370

#### 35.1.17.60.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

**35.1.17.60.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Central counterparty eligibility information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.17.61 BlockTrade4Choice***Definition:* Choice of format for the block trade information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1370

**35.1.17.61.1 Code <Cd>***Presence:* [1..1]*Definition:* Block parent or child information expressed as an ISO 20022 code.*Datatype:* "[BlockTrade1Code](#)" on page 1799

CodeName	Name	Definition
BLPA	Parent	Transaction is a block trade parent.
BLCH	Child	Transaction is a block trade child.

**35.1.17.61.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Block parent or child information expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.17.62 PriorityNumeric4Choice***Definition:* Choice of format for the priority.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1371
Or}	Proprietary <Prtry>	[1..1]	±		1371

### 35.1.17.62.1 Numeric <Nmrc>

*Presence:* [1..1]

*Definition:* Specifies the execution priority of the instruction with a number between 0001 and 9999.

*Datatype:* "Exact4NumericText" on page 1928

### 35.1.17.62.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the execution priority of the instruction with a proprietary scheme.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.63 HoldIndicator6

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1371
	Reason <Rsn>	[0..*]	±		1371

#### 35.1.17.63.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

#### 35.1.17.63.2 Reason <Rsn>

*Presence:* [0..\*]

*Definition:* Specifies the reason of the registration status.

**Reason <Rsn>** contains the following elements (see "RegistrationReason5" on page 1356 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1357
{Or	Code <Cd>	[1..1]	CodeSet		1357
Or}	Proprietary <Prtry>	[1..1]	±		1357
	AdditionalInformation <AddtlInf>	[0..1]	Text		1357

### 35.1.17.64 Linkages41

*Definition:* Information related to a linked transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingPosition <PrcgPos>	[0..1]	±		1372
	SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>	[1..1]	Text		1372

#### 35.1.17.64.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* When the transaction is to be executed relative to a linked transaction - for information only.

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition9Choice" on page 1350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1350
Or}	Proprietary <Prtry>	[1..1]	±		1351

#### 35.1.17.64.2 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxld>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 1929

### 35.1.17.65 TradeOriginator3Choice

*Definition:* Choice of format for the trading capacity of the party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1373
Or}	Proprietary <Prtry>	[1..1]	±		1373

**35.1.17.65.1 Code <Cd>***Presence:* [1..1]*Definition:* Trading party capacity expressed as an ISO 20022 code.*Datatype:* "OriginatorRole2Code" on page 1836

CodeName	Name	Definition
SINT	SystematicInternaliser	Firms which, on an organised, frequent and systematic basis deal on their own account by executing client orders outside a regulated market or a Multilateral Trading Facility. SI's will have the obligation to provide, and make public, a definite bid and offer quote for liquid securities. They act as "mini" exchanges.
MLTF	MultilateralTradingFacility	Multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.
RMKT	RegulatedMarket	Market on which financial instruments can be traded according to rules defined by the stock exchange.
MKTM	MarketMaker	Dealer or specialist that is trading for their own account in the OTC market. Market makers are expected to maintain an orderly market by being available to buy or sell.
INVE	Investor	Party, either an individual or organisation, whose assets are being invested.
TAGT	TransfertAgent	Party appointed by the fund management company. It updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.

**35.1.17.65.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Trading party capacity expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.66 InvestorCapacity4Choice

*Definition:* Choice of format for the investor capacity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1374
Or}	Proprietary <Prtry>	[1..1]	±		1374

#### 35.1.17.66.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Investor capacity expressed as an ISO 20022 code.

*Datatype:* "[Eligibility1Code](#)" on page 1814

CodeName	Name	Definition
ELIG	EligibleCounterparty	Eligible customers are the most sophisticated level of investor, able to opt out of some the protections afforded by conduct of business rules.
RETL	RetailClient	Retail customers are the least sophisticated level of investor.
PROF	ProfessionalClient	Professional customers are, for example, investment firms, credit institutions, insurance companies.

#### 35.1.17.66.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Investor capacity expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.67 OpeningClosing3Choice

*Definition:* Choice of format for the opening closing information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1375
Or}	Proprietary <Prtry>	[1..1]	±		1375

#### 35.1.17.67.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Opening closing information expressed as an ISO 20022 code.

*Datatype:* "OpeningClosing1Code" on page 1836

CodeName	Name	Definition
CLOP	ClosePosition	Indicates that the trade is to close a position.
OPEP	OpenPosition	Indicates that the trade is to open a position.

#### 35.1.17.67.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Opening closing information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.68 SecuritiesRTGS4Choice

*Definition:* Choice of format for the securities RTGS information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1375
Or}	Proprietary <Prtry>	[1..1]	±		1376

#### 35.1.17.68.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 35.1.17.68.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities RTGS information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.69 RepurchaseType13Choice

*Definition:* Choice of format for the repurchase transaction type information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1376
Or}	Proprietary <Prtry>	[1..1]	±		1376

#### 35.1.17.69.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as an ISO 20022 code.

*Datatype:* "[RepurchaseType6Code](#)" on page 1878

CodeName	Name	Definition
CADJ	Swap	Relates to a Swap/Substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

#### 35.1.17.69.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.70 Registration9Choice

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1377
Or}	Proprietary <Prtry>	[1..1]	±		1377

#### 35.1.17.70.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Registration information expressed as an ISO 20022 code.

*Datatype:* "Registration1Code" on page 1857

CodeName	Name	Definition
NREG	StreetName	Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored.
YREG	Registered	Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored.

#### 35.1.17.70.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Registration information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.71 BeneficialOwnership4Choice

*Definition:* Choice of format for the beneficial ownership.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1378
Or}	Proprietary <Prtry>	[1..1]	±		1378

#### 35.1.17.71.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether there is change of beneficial ownership.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 1926):

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

#### 35.1.17.71.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Beneficial ownership information expressed a proprietary code.

**Proprietary <Prtry>** contains the following elements (see ["GenericIdentification30"](#) on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.72 LegalFramework3Choice

*Definition:* Choice of format for the legal framework.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1378
Or}	Proprietary <Prtry>	[1..1]	±		1379

#### 35.1.17.72.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Legal framework expressed as an ISO 20022 code.

*Datatype:* ["LegalFramework1Code"](#) on page 1834

CodeName	Name	Definition
FRAN	PensionLivree	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".

### 35.1.17.72.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Legal framework expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.73 UpdateType15Choice

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1379
Or}	Proprietary <Prtry>	[1..1]	±		1379

#### 35.1.17.73.1 Code <Cd>

*Presence:* [1..1]

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

*Datatype:* "[StatementUpdateType1Code](#)" on page 1909

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

#### 35.1.17.73.2 Proprietary <Prtry>

*Presence:* [1..1]

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

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.74 ForeignExchangeTerms23

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet	C2	1380
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet	C2	1380
	ExchangeRate <XchgRate>	[1..1]	Rate		1381
	ResultingAmount <RsltgAmt>	[1..1]	Amount	C2, C7	1381

#### 35.1.17.74.1 UnitCurrency <UnitCcy>

*Presence:* [1..1]

*Definition:* Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

*Impacted by:* C2 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 1797

#### 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.

#### 35.1.17.74.2 QuotedCurrency <QtdCcy>

*Presence:* [1..1]

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

*Impacted by:* C2 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 1797

#### 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.

### 35.1.17.74.3 ExchangeRate <XchgRate>

*Presence:* [1..1]

*Definition:* Factor used for the conversion of an amount from one currency into another. This reflects the price at which one currency was bought with another currency.

*Usage:* ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

*Datatype:* "BaseOneRate" on page 1927

### 35.1.17.74.4 ResultingAmount <RsltAmt>

*Presence:* [1..1]

*Definition:* Counter value of a foreign exchange conversion.

*Impacted by:* C2 "ActiveCurrency", C7 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 1793

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

### 35.1.17.75 OptionStyle8Choice

*Definition:* Choice of format for the option style.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1381
Or}	Proprietary <Prtry>	[1..1]	±		1382

#### 35.1.17.75.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Option style expressed as an ISO 20022 code.

*Datatype:* "OptionStyle2Code" on page 1836

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.

### 35.1.17.75.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option style expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.76 ClassificationType32Choice

*Definition:* Choice of format for the classification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ClassificationFinancialInstrument <ClssfctnFinInstrm>	[1..1]	IdentifierSet		1382
Or}	AlternateClassification <AltrnClssfctn>	[1..1]	±		1382

#### 35.1.17.76.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

*Presence:* [1..1]

*Definition:* ISO 10962 Classification of Financial Instrument (CFI).

*Datatype:* "[CFIOct2015Identifier](#)" on page 1924

#### 35.1.17.76.2 AlternateClassification <AltrnClssfctn>

*Presence:* [1..1]

*Definition:* Proprietary classification of financial instrument.

**AlternateClassification <AltrnClssfctn>** contains the following elements (see "[GenericIdentification36](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1218

**35.1.17.77 InterestComputationMethodFormat4Choice**

*Definition:* Choice between a standard code or proprietary code to specify the type of interest computation method.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1383
Or}	Proprietary <Prtry>	[1..1]	±		1386

**35.1.17.77.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Standard code to specify the method used to compute accruing interest of a financial instrument.

*Datatype:* "InterestComputationMethod2Code" on page 1829

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.

CodeName	Name	Definition
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively

CodeName	Name	Definition
		separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of

CodeName	Name	Definition
		the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

### 35.1.17.77.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary identification of the format of interest computation method.

**Proprietary <Prtry>** contains the following elements (see ["GenericIdentification30"](#) on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.17.78 YieldedOrValueType1Choice

*Definition:* Choice of value type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1386
Or}	ValueType <ValTp>	[1..1]	CodeSet		1386

#### 35.1.17.78.1 Yielded <Yldd>

*Presence:* [1..1]

*Definition:* Indicates whether the price is expressed as a yield.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 1926):

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

#### 35.1.17.78.2 ValueType <ValTp>

*Presence:* [1..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* ["PriceValueType1Code"](#) on page 1855

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

### 35.1.17.79 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		1387
	Envelope <Envlp>	[1..1]	(External Schema)		1387

#### 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.

#### 35.1.17.79.1 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 1929

#### 35.1.17.79.2 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.

### 35.1.17.80 RateOrName1Choice

*Definition:* Choice between a percentage rate or a rate name.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	±	C43	1388
Or}	RateName <RateNm>	[1..1]	±		1388

### 35.1.17.80.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Pricing expressed as a rate.

*Impacted by:* [C43 "SignRule"](#)

**Rate <Rate>** contains the following elements (see ["Rate2"](#) on page 1495 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

### 35.1.17.80.2 RateName <RateNm>

*Presence:* [1..1]

*Definition:* Pricing expressed as a rate name.

**RateName <RateNm>** contains the following elements (see ["RateName1"](#) on page 1496 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1496
	RateName <RateNm>	[1..1]	Text		1497

### 35.1.17.81 Period2Choice

*Definition:* Choice between date and date-time for the specification of a period.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FromDateDateTimeToDateTime <FrDtTmToDtTm>	[1..1]	±		1388
Or}	FromDateToDate <FrDtToDt>	[1..1]	±		1389

### 35.1.17.81.1 FromDateTimeToDateTime <FrDtTmToDtTm>

*Presence:* [1..1]

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

**FromDateToDateTime** <FrDtTmToDtTm> contains the following elements (see "DateTimePeriodDetails" on page 1134 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDtTm>	[1..1]	DateTime		1135
	ToDateTime <ToDtTm>	[1..1]	DateTime		1135

### 35.1.17.81.2 FromDateToDate <FrDtToDt>

*Presence:* [1..1]

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

**FromDateToDate** <FrDtToDt> contains the following elements (see "Period2" on page 1134 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		1134
	ToDate <ToDt>	[1..1]	Date		1134

### 35.1.17.82 NumberCount1Choice

*Definition:* Choice of number count type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1389
Or}	TotalNumber <TtlNb>	[1..1]		C9, C6	1389
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1390
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1390

#### Constraints

- **CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

#### 35.1.17.82.1 CurrentInstructionNumber <CurlInstrNb>

*Presence:* [1..1]

*Definition:* Sequential number of the instruction in a range of linked settlement instructions.

*Datatype:* "Exact3NumericText" on page 1927

#### 35.1.17.82.2 TotalNumber <TtlNb>

*Presence:* [1..1]

*Definition:* Total numbers of settlement transactions, receipts and deliveries, and the concerned settlement transaction number.

Impacted by: C9 "CurrentInstructionNumberRule", C6 "BlockTradeGuideline"

**TotalNumber <TtlNb>** contains the following **TotalNumber1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CurrentInstructionNumber <CurlInstrNb>	[1..1]	Text		1390
	TotalOfLinkedInstructions <TtlOfLkdInstrs>	[1..1]	Text		1390

#### Constraints

- **BlockTradeGuideline**

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000. The children must have an incremental CurrentInstructionNumber from 001 to 999.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

#### 35.1.17.82.2.1 CurrentInstructionNumber <CurlInstrNb>

*Presence:* [1..1]

*Definition:* Sequential number of the instruction in a range of linked settlement instructions.

*Datatype:* "Exact3NumericText" on page 1927

#### 35.1.17.82.2.2 TotalOfLinkedInstructions <TtlOfLkdInstrs>

*Presence:* [1..1]

*Definition:* Total number of settlement instructions that are linked together.

*Datatype:* "Exact3NumericText" on page 1927

### 35.1.17.83 Number3Choice

*Definition:* Choice of 3 and 5 exact numeric number.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Short <Shrt>	[1..1]	Text		1390
Or}	Long <Lng>	[1..1]	Text		1391

#### 35.1.17.83.1 Short <Shrt>

*Presence:* [1..1]

*Definition:* Number of maximum 3 numeric text.

*Datatype:* "Exact3NumericText" on page 1927

**35.1.17.83.2 Long <Lng>***Presence:* [1..1]*Definition:* Number of maximum 5 numeric text. Is only to be used in a delta statement.*Datatype:* "Exact5NumericText" on page 1928**35.1.18 Organisation Identification****35.1.18.1 OrganisationIdentification31***Definition:* Unique and unambiguous way to identify an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C7	1391
	Other <Othr>	[0..*]			1391
	Identification <Id>	[1..1]	Text		1392
	SchemeName <SchmeNm>	[0..1]			1392
{Or	Code <Cd>	[1..1]	CodeSet		1392
Or}	Proprietary <Prtry>	[1..1]	Text		1392
	Issuer </Issr>	[0..1]	Text		1392

**35.1.18.1.1 AnyBIC <AnyBIC>***Presence:* [0..1]*Definition:* Code allocated to an institution by the ISO 9362 Registration Authority as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".*Impacted by:* C7 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 1923**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.

**35.1.18.1.2 Other <Othr>***Presence:* [0..\*]*Definition:* Unique identification of an organisation, as assigned by an institution, using an identification scheme.

**Other <Othr>** contains the following **GenericOrganisationIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1392
	SchemeName <SchmeNm>	[0..1]			1392
{Or	Code <Cd>	[1..1]	CodeSet		1392
Or}	Proprietary <Prtry>	[1..1]	Text		1392
	Issuer <Issr>	[0..1]	Text		1392

#### 35.1.18.1.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification assigned by an institution.

*Datatype:* "Max35Text" on page 1929

#### 35.1.18.1.2.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **OrganisationIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1392
Or}	Proprietary <Prtry>	[1..1]	Text		1392

#### 35.1.18.1.2.2.1 Code <Cd>

*Presence:* [1..1]

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

*Datatype:* "ExternalOrganisationIdentification1Code" on page 1817

#### 35.1.18.1.2.2.2 Proprietary <Prtry>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 1929

#### 35.1.18.1.2.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 1929

## 35.1.19 Party Identification

### 35.1.19.1 PartyIdentification15

*Definition:* Organised structure that is set up for a particular purpose, for example, a business, government body, department, charity, or financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[0..1]	CodeSet	C7	1393
	Identification <Id>	[1..1]	Text		1393

#### 35.1.19.1.1 Country <Ctry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C7 "Country"

*Datatype:* "CountryCode" on page 1810

#### Constraints

- **Country**

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

#### 35.1.19.1.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Description of an organisation.

*Datatype:* "Max35Text" on page 1929

### 35.1.19.2 OtherParties33

*Definition:* Other parties' information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Investor <Invstr>	[0..*]	±	C21	1394
	QualifiedForeignIntermediary <QlfdFrngIntrmy>	[0..1]	±		1394
	StockExchange <StockXchg>	[0..1]	±		1395
	TradeRegulator <TradRgltr>	[0..1]	±		1395
	TripartyAgent <TrptyAgt>	[0..1]	±		1396
	Broker <Brkr>	[0..1]	±		1396

**Constraints**

- **InvestorCountryCodeRule**

If Investor is used with a country code, then the country code specifies the nationality of the investor, for example, for the settlement of certain securities (that is, airlines, defence manufacturers) under the EU legislation.

- **QualifiedForeignIntermediaryRule**

If Qualified Foreign Intermediary is used, then the instruction must be a delivery.

**35.1.19.2.1 Investor <Invstr>**

*Presence:* [0..\*]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

*Impacted by:* C21 "IdentificationNationalityOfInvestorRule"

**Investor <Invstr>** contains the following elements (see "PartyIdentificationAndAccount167" on page 1400 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1400
	LEI <LEI>	[0..1]	IdentifierSet		1400
	AlternateIdentification <AltrId>	[0..1]	±		1400
	Nationality <Ntlty>	[0..1]	CodeSet	C7	1401
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1401
	ProcessingIdentification <PrcgId>	[0..1]	Text		1401
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1401

**Constraints**

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**35.1.19.2.2 QualifiedForeignIntermediary <QlfdFrgrnIntrmy>**

*Presence:* [0..1]

*Definition:* Foreign financial institution which has been authorised by local authorities to act as account management institution in the country.

**QualifiedForeignIntermediary <QlfdFrgrnIntrmy>** contains the following elements (see "PartyIdentificationAndAccount166" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1402
	AlternateIdentification <AltrnId>	[0..1]	±		1402
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1403
	ProcessingIdentification <PrcgId>	[0..1]	Text		1403
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1403

### 35.1.19.2.3 StockExchange <StockXchg>

*Presence:* [0..1]

*Definition:* Identification of the stock exchange to which transaction reporting will be done.

**StockExchange <StockXchg>** contains the following elements (see "PartyIdentificationAndAccount165" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1404
	LEI <LEI>	[0..1]	IdentifierSet		1404
	AlternateIdentification <AltrnId>	[0..1]	±		1404
	ProcessingIdentification <PrcgId>	[0..1]	Text		1404
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1405

### 35.1.19.2.4 TradeRegulator <TradRgltr>

*Presence:* [0..1]

*Definition:* Institution to which a trade must be reported.

**TradeRegulator <TradRgltr>** contains the following elements (see "PartyIdentificationAndAccount165" on page 1403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1404
	LEI <LEI>	[0..1]	IdentifierSet		1404
	AlternateIdentification <AltrnId>	[0..1]	±		1404
	ProcessingIdentification <PrcgId>	[0..1]	Text		1404
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1405

**35.1.19.2.5 TripartyAgent <TrptyAgt>***Presence:* [0..1]*Definition:* Party responsible for the administration of a tri-party collateral transaction including collateral allocation, marking to market and substitution of collateral.**TripartyAgent <TrptyAgt>** contains the following elements (see "[PartyIdentificationAndAccount166](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1402
	AlternateIdentification <AltrnId>	[0..1]	±		1402
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1403
	ProcessingIdentification <PrctlId>	[0..1]	Text		1403
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1403

**35.1.19.2.6 Broker <Brkr>***Presence:* [0..1]*Definition:* Party that identifies a broker when required (for example, authorised broker, prime broker, etc).**Broker <Brkr>** contains the following elements (see "[PartyIdentificationAndAccount166](#)" on page 1402 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1402
	AlternateIdentification <AltrnId>	[0..1]	±		1402
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1403
	ProcessingIdentification <PrctlId>	[0..1]	Text		1403
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1403

**35.1.19.3 CashParties36***Definition:* Payment processes required to transfer cash from the debtor to the creditor.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Debtor <Dbtr>	[0..1]	±		1397
	DebtorAgent <DbtrAgt>	[0..1]	±		1397
	Creditor <Cdtr>	[0..1]	±		1398
	CreditorAgent <CdtrAgt>	[0..1]	±		1398
	Intermediary <Intrmy>	[0..1]	±		1399

### 35.1.19.3.1 Debtor <Dbtr>

*Presence:* [0..1]

*Definition:* Party that owes an amount of money to the (ultimate) creditor.

**Debtor <Dbtr>** contains the following elements (see "[PartyIdentificationAndAccount164](#)" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1405
	LEI <LEI>	[0..1]	IdentifierSet		1406
	AlternateIdentification <AltrnId>	[0..1]	±		1406
	CashAccount <CshAcct>	[0..1]	±		1406
	ChargesAccount <ChrgsAcct>	[0..1]	±		1406
	CommissionAccount <ComssnAcct>	[0..1]	±		1407
	TaxAccount <TaxAcct>	[0..1]	±		1407
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1407

### 35.1.19.3.2 DebtorAgent <DbtrAgt>

*Presence:* [0..1]

*Definition:* Financial institution servicing an account for the debtor.

**DebtorAgent <DbtrAgt>** contains the following elements (see "PartyIdentificationAndAccount171" on page 1423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1424
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C8	1424
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1424
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1425
	LEI <LEI>	[0..1]	IdentifierSet		1425
	AlternateIdentification <AltrnId>	[0..1]	±		1425
	CashAccount <CshAcct>	[0..1]	±		1425
	ChargesAccount <ChrgsAcct>	[0..1]	±		1426
	CommissionAccount <ComssnAcct>	[0..1]	±		1426
	TaxAccount <TaxAcct>	[0..1]	±		1426
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1426

### 35.1.19.3.3 Creditor <Cdtr>

*Presence:* [0..1]

*Definition:* Party to which an amount of money is due.

**Creditor <Cdtr>** contains the following elements (see "PartyIdentificationAndAccount164" on page 1405 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1405
	LEI <LEI>	[0..1]	IdentifierSet		1406
	AlternateIdentification <AltrnId>	[0..1]	±		1406
	CashAccount <CshAcct>	[0..1]	±		1406
	ChargesAccount <ChrgsAcct>	[0..1]	±		1406
	CommissionAccount <ComssnAcct>	[0..1]	±		1407
	TaxAccount <TaxAcct>	[0..1]	±		1407
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1407

### 35.1.19.3.4 CreditorAgent <CdtrAgt>

*Presence:* [0..1]

*Definition:* Financial institution servicing an account for the creditor.

**CreditorAgent <CdtrAgt>** contains the following elements (see "PartyIdentificationAndAccount171" on page 1423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1424
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C8	1424
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1424
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1425
	LEI <LEI>	[0..1]	IdentifierSet		1425
	AlternateIdentification <AltrnId>	[0..1]	±		1425
	CashAccount <CshAcct>	[0..1]	±		1425
	ChargesAccount <ChrgsAcct>	[0..1]	±		1426
	CommissionAccount <ComssnAcct>	[0..1]	±		1426
	TaxAccount <TaxAcct>	[0..1]	±		1426
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1426

### 35.1.19.3.5 Intermediary <Intrmy>

*Presence:* [0..1]

*Definition:* Financial institution through which the transaction must pass to reach the account with institution.

**Intermediary <Intrmy>** contains the following elements (see "PartyIdentificationAndAccount171" on page 1423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1424
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C8	1424
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1424
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1425
	LEI <LEI>	[0..1]	IdentifierSet		1425
	AlternateIdentification <AltrnId>	[0..1]	±		1425
	CashAccount <CshAcct>	[0..1]	±		1425
	ChargesAccount <ChrgsAcct>	[0..1]	±		1426
	CommissionAccount <ComssnAcct>	[0..1]	±		1426
	TaxAccount <TaxAcct>	[0..1]	±		1426
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1426

### 35.1.19.4 PartyIdentificationAndAccount167

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1400
	LEI <LEI>	[0..1]	IdentifierSet		1400
	AlternateIdentification <AltrnId>	[0..1]	±		1400
	Nationality <Ntfty>	[0..1]	CodeSet	C7	1401
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1401
	ProcessingIdentification <PrcgId>	[0..1]	Text		1401
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1401

#### Constraints

- **IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

#### 35.1.19.4.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1442
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1443
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1443

#### 35.1.19.4.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "[LEIIdentifier](#)" on page 1925

#### 35.1.19.4.3 AlternateIdentification <AltrnId>

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrnId>** contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1450
	Country <Ctry>	[1..1]	CodeSet	C7	1450
	AlternateIdentification <AltrnId>	[1..1]	Text		1450

#### 35.1.19.4.4 Nationality <Ntlty>

*Presence:* [0..1]

*Definition:* Nationality of the investor or country of incorporation (for a company).

*Impacted by:* C7 "Country"

*Datatype:* "CountryCode" on page 1810

##### Constraints

- **Country**

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

#### 35.1.19.4.5 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

*Datatype:* "Max35Text" on page 1929

#### 35.1.19.4.6 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "Max35Text" on page 1929

#### 35.1.19.4.7 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party.

*Impacted by:* C6 "AdditionalDetailsGuideline"

**AdditionalInformation <AddtlInf>** contains the following elements (see "[PartyTextInformation1](#)" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1458
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1458
	RegistrationDetails <RegnDtls>	[0..1]	Text		1459

**Constraints**

- **AdditionalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**35.1.19.5 PartyIdentificationAndAccount166**

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1402
	LEI <LEI>	[0..1]	IdentifierSet		1402
	AlternateIdentification <AltrnId>	[0..1]	±		1402
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		1403
	ProcessingIdentification <PrctlId>	[0..1]	Text		1403
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1403

**35.1.19.5.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1442
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1443
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1443

**35.1.19.5.2 LEI <LEI>**

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "[LEIIdentifier](#)" on page 1925

**35.1.19.5.3 AlternateIdentification <AltrnId>**

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrnId>** contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1450
	Country <Ctry>	[1..1]	CodeSet	C7	1450
	AlternateIdentification <AltrnId>	[1..1]	Text		1450

#### 35.1.19.5.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

*Datatype:* "[Max35Text](#)" on page 1929

#### 35.1.19.5.5 ProcessingIdentification <Prcgld>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "[Max35Text](#)" on page 1929

#### 35.1.19.5.6 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party.

*Impacted by:* [C6 "AdditonalDetailsGuideline"](#)

**AdditionalInformation <AddtlInf>** contains the following elements (see "[PartyTextInformation1](#)" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1458
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1458
	RegistrationDetails <RegnDtls>	[0..1]	Text		1459

#### Constraints

- **AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

#### 35.1.19.6 PartyIdentificationAndAccount165

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1404
	LEI <LEI>	[0..1]	IdentifierSet		1404
	AlternateIdentification <AltrnId>	[0..1]	±		1404
	ProcessingIdentification <PrcgId>	[0..1]	Text		1404
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1405

### 35.1.19.6.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1442
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1443
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1443

### 35.1.19.6.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "[LEIIdentifier](#)" on page 1925

### 35.1.19.6.3 AlternateIdentification <AltrnId>

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrnId>** contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1450
	Country <Ctry>	[1..1]	CodeSet	C7	1450
	AlternateIdentification <AltrnId>	[1..1]	Text		1450

### 35.1.19.6.4 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "[Max35Text](#)" on page 1929

**35.1.19.6.5 AdditionalInformation <AddtlInf>***Presence:* [0..1]*Definition:* Provides additional information regarding the party.*Impacted by:* C6 "AdditonalDetailsGuideline"**AdditionalInformation <AddtlInf>** contains the following elements (see "PartyTextInformation1" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1458
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1458
	RegistrationDetails <RegnDtls>	[0..1]	Text		1459

**Constraints**

- AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**35.1.19.7 PartyIdentificationAndAccount164***Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1405
	LEI <LEI>	[0..1]	IdentifierSet		1406
	AlternateIdentification <AltrnId>	[0..1]	±		1406
	CashAccount <CshAcct>	[0..1]	±		1406
	ChargesAccount <ChrgsAcct>	[0..1]	±		1406
	CommissionAccount <ComssnAcct>	[0..1]	±		1407
	TaxAccount <TaxAcct>	[0..1]	±		1407
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1407

**35.1.19.7.1 Identification <Id>***Presence:* [1..1]*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1442
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1443
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1443

### 35.1.19.7.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "[LEIIdentifier](#)" on page 1925

### 35.1.19.7.3 AlternateIdentification <AltrnId>

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrnId>** contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1450
	Country <Ctry>	[1..1]	CodeSet	C7	1450
	AlternateIdentification <AltrnId>	[1..1]	Text		1450

### 35.1.19.7.4 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

### 35.1.19.7.5 ChargesAccount <ChrgsAcct>

*Presence:* [0..1]

*Definition:* Account to be used for charges/fees if different from the account for payment.

**ChargesAccount <ChrgsAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

### 35.1.19.7.6 CommissionAccount <ComssnAcct>

*Presence:* [0..1]

*Definition:* Account to be used for commission if different from the account for payment.

**CommissionAccount <ComssnAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

### 35.1.19.7.7 TaxAccount <TaxAcct>

*Presence:* [0..1]

*Definition:* Account to be used for taxes if different from the account for payment.

**TaxAccount <TaxAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

### 35.1.19.7.8 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information to a party identification.

*Impacted by:* [C5 "AdditionalDetailsRule"](#)

**AdditionalInformation <AddtlInf>** contains the following elements (see "[PartyTextInformation2](#)" on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <Dclrtndtls>	[0..1]	Text		1458
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1458

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if DeclarationDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

**35.1.19.8 Counterparty13Choice**

*Definition:* Choice between buyer and seller.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±		1408
Or}	Buyer <Buyr>	[1..1]	±		1408

**35.1.19.8.1 Seller <Sellr>**

*Presence:* [1..1]

*Definition:* Party that sells goods or services, or a financial instrument.

**Seller <Sellr>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

**35.1.19.8.2 Buyer <Buyr>**

*Presence:* [1..1]

*Definition:* Party that buys goods or services, or a financial instrument.

**Buyer <Buyr>** contains the following elements (see "PartyIdentificationAndAccount168" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

### 35.1.19.9 SettlementParties79

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]	±		1410
	Party3 <Pty3>	[0..1]	±		1410
	Party4 <Pty4>	[0..1]	±		1410
	Party5 <Pty5>	[0..1]	±		1411

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

### 35.1.19.9.1 Party2 <Pty2>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 1.

**Party2 <Pty2>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

### 35.1.19.9.2 Party3 <Pty3>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 2.

**Party3 <Pty3>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

### 35.1.19.9.3 Party4 <Pty4>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 3.

**Party4 <Pty4>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

#### 35.1.19.9.4 Party5 <Pty5>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 4.

**Party5 <Pty5>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

#### 35.1.19.10 SettlementParties77

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1413
	Party1 <Pty1>	[0..1]	±		1414
	Party2 <Pty2>	[0..1]	±		1414
	Party3 <Pty3>	[0..1]	±		1414
	Party4 <Pty4>	[0..1]	±		1415
	Party5 <Pty5>	[0..1]	±		1415

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 35.1.19.10.1 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Depository <Dpstry>** contains the following elements (see "[PartyIdentification146](#)" on page 1436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1436
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1437
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1437
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1437
	LEI <LEI>	[0..1]	IdentifierSet		1437
	AlternateIdentification <AltrnId>	[0..1]	±		1437
	ProcessingDate <PrcgDt>	[0..1]	±		1438
	ProcessingIdentification <PrcgId>	[0..1]	Text		1438
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1438

**35.1.19.10.2 Party1 <Pty1>***Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the depository.**Party1 <Pty1>** contains the following elements (see "[PartyIdentificationAndAccount169](#)" on page 1428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1428
	LEI <LEI>	[0..1]	IdentifierSet		1429
	AlternateIdentification <AltrnId>	[0..1]	±		1429
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1429
	ProcessingDate <PrcgDt>	[0..1]	±		1429
	ProcessingIdentification <PrcgId>	[0..1]	Text		1429
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1430

**35.1.19.10.3 Party2 <Pty2>***Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.**Party2 <Pty2>** contains the following elements (see "[PartyIdentificationAndAccount169](#)" on page 1428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1428
	LEI <LEI>	[0..1]	IdentifierSet		1429
	AlternateIdentification <AltrnId>	[0..1]	±		1429
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1429
	ProcessingDate <PrcgDt>	[0..1]	±		1429
	ProcessingIdentification <PrcgId>	[0..1]	Text		1429
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1430

**35.1.19.10.4 Party3 <Pty3>***Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 2.

**Party3 <Pty3>** contains the following elements (see "[PartyIdentificationAndAccount169](#)" on page 1428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1428
	LEI <LEI>	[0..1]	IdentifierSet		1429
	AlternateIdentification <AltrnId>	[0..1]	±		1429
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1429
	ProcessingDate <PrcgDt>	[0..1]	±		1429
	ProcessingIdentification <PrcgId>	[0..1]	Text		1429
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1430

### 35.1.19.10.5 Party4 <Pty4>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 3.

**Party4 <Pty4>** contains the following elements (see "[PartyIdentificationAndAccount169](#)" on page 1428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1428
	LEI <LEI>	[0..1]	IdentifierSet		1429
	AlternateIdentification <AltrnId>	[0..1]	±		1429
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1429
	ProcessingDate <PrcgDt>	[0..1]	±		1429
	ProcessingIdentification <PrcgId>	[0..1]	Text		1429
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1430

### 35.1.19.10.6 Party5 <Pty5>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 4.

**Party5 <Pty5>** contains the following elements (see "[PartyIdentificationAndAccount169](#)" on page 1428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1428
	LEI <LEI>	[0..1]	IdentifierSet		1429
	AlternateIdentification <AltrId>	[0..1]	±		1429
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1429
	ProcessingDate <PrcgDt>	[0..1]	±		1429
	ProcessingIdentification <PrcgId>	[0..1]	Text		1429
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1430

### 35.1.19.11 SettlementParties76

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

#### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see [SecuritiesTransactionType](#)), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 35.1.19.11.1 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Depository <Dpstry>** contains the following elements (see "PartyIdentification146" on page 1436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1436
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1437
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1437
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1437
	LEI <LEI>	[0..1]	IdentifierSet		1437
	AlternateIdentification <AltrnId>	[0..1]	±		1437
	ProcessingDate <PrcgDt>	[0..1]	±		1438
	ProcessingIdentification <PrcgId>	[0..1]	Text		1438
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1438

### 35.1.19.11.2 Party1 <Pty1>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the depository.

**Party1 <Pty1>** contains the following elements (see "PartyIdentificationAndAccount168" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

### 35.1.19.11.3 Party2 <Pty2>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 1.

**Party2 <Pty2>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

#### 35.1.19.11.4 Party3 <Pty3>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 2.

**Party3 <Pty3>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

#### 35.1.19.11.5 Party4 <Pty4>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 3.

**Party4 <Pty4>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

### 35.1.19.11.6 Party5 <Pty5>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 4.

**Party5 <Pty5>** contains the following elements (see "[PartyIdentificationAndAccount168](#)" on page 1430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

### 35.1.19.12 SettlementParties78

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1421
	Party1 <Pty1>	[0..1]	±		1422
	Party2 <Pty2>	[0..1]	±		1422
	Party3 <Pty3>	[0..1]	±		1422
	Party4 <Pty4>	[0..1]	±		1423
	Party5 <Pty5>	[0..1]	±		1423

**Constraints**

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

**35.1.19.12.1 Depository <Dpstry>**

*Presence:* [0..1]

*Definition:* First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Depository <Dpstry>** contains the following elements (see "[PartyIdentification148](#)" on page 1434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1434
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1435
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1435
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1435
	LEI <LEI>	[0..1]	IdentifierSet		1436
	ProcessingIdentification <PrcgId>	[0..1]	Text		1436

### 35.1.19.12.2 Party1 <Pty1>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the depository.

**Party1 <Pty1>** contains the following elements (see "[PartyIdentificationAndAccount170](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1427
	LEI <LEI>	[0..1]	IdentifierSet		1427
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1428
	ProcessingIdentification <PrcgId>	[0..1]	Text		1428

### 35.1.19.12.3 Party2 <Pty2>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 1.

**Party2 <Pty2>** contains the following elements (see "[PartyIdentificationAndAccount170](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1427
	LEI <LEI>	[0..1]	IdentifierSet		1427
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1428
	ProcessingIdentification <PrcgId>	[0..1]	Text		1428

### 35.1.19.12.4 Party3 <Pty3>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 2.

**Party3 <Pty3>** contains the following elements (see "[PartyIdentificationAndAccount170](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1427
	LEI <LEI>	[0..1]	IdentifierSet		1427
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1428
	ProcessingIdentification <PrcgId>	[0..1]	Text		1428

### 35.1.19.12.5 Party4 <Pty4>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 3.

**Party4 <Pty4>** contains the following elements (see "[PartyIdentificationAndAccount170](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1427
	LEI <LEI>	[0..1]	IdentifierSet		1427
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1428
	ProcessingIdentification <PrcgId>	[0..1]	Text		1428

### 35.1.19.12.6 Party5 <Pty5>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 4.

**Party5 <Pty5>** contains the following elements (see "[PartyIdentificationAndAccount170](#)" on page 1427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1427
	LEI <LEI>	[0..1]	IdentifierSet		1427
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1428
	ProcessingIdentification <PrcgId>	[0..1]	Text		1428

### 35.1.19.13 PartyIdentificationAndAccount171

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1424
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C8	1424
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1424
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1425
	LEI <LEI>	[0..1]	IdentifierSet		1425
	AlternateIdentification <AltrnId>	[0..1]	±		1425
	CashAccount <CshAcct>	[0..1]	±		1425
	ChargesAccount <ChrgsAcct>	[0..1]	±		1426
	CommissionAccount <ComssnAcct>	[0..1]	±		1426
	TaxAccount <TaxAcct>	[0..1]	±		1426
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	1426

### 35.1.19.13.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following **PartyIdentification133Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BICFI <BICFI>	[1..1]	IdentifierSet	C8	1424
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1424
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1425

#### 35.1.19.13.1.1 BICFI <BICFI>

*Presence:* [1..1]

*Definition:* Code allocated to a financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C8 "BICFI"

*Datatype:* "BICFIDec2014Identifier" on page 1924

#### Constraints

- BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

#### 35.1.19.13.1.2 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

**NameAndAddress <NmAndAdr>** contains the following elements (see "[NameAndAddress5](#)" on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1459
	Address <Adr>	[0..1]	±		1459

### 35.1.19.13.1.3 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1218

### 35.1.19.13.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "[LEIIdentifier](#)" on page 1925

### 35.1.19.13.3 AlternateIdentification <AltrnId>

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrnId>** contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1450
	Country <Ctry>	[1..1]	CodeSet	C7	1450
	AlternateIdentification <AltrnId>	[1..1]	Text		1450

### 35.1.19.13.4 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "CashAccountIdentification5Choice" on page 1044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

### 35.1.19.13.5 ChargesAccount <ChrgsAcct>

*Presence:* [0..1]

*Definition:* Account to be used for charges/fees if different from the account for payment.

**ChargesAccount <ChrgsAcct>** contains one of the following elements (see "CashAccountIdentification5Choice" on page 1044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

### 35.1.19.13.6 CommissionAccount <ComssnAcct>

*Presence:* [0..1]

*Definition:* Account to be used for commission if different from the account for payment.

**CommissionAccount <ComssnAcct>** contains one of the following elements (see "CashAccountIdentification5Choice" on page 1044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

### 35.1.19.13.7 TaxAccount <TaxAcct>

*Presence:* [0..1]

*Definition:* Account to be used for taxes if different from the account for payment.

**TaxAccount <TaxAcct>** contains one of the following elements (see "CashAccountIdentification5Choice" on page 1044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

### 35.1.19.13.8 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information to a party identification.

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

**AdditionalInformation <AddtlInf>** contains the following elements (see ["PartyTextInformation2"](#) on page 1457 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1458
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1458

#### Constraints

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if DeclarationDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

### 35.1.19.14 PartyIdentificationAndAccount170

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1427
	LEI <LEI>	[0..1]	IdentifierSet		1427
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1428
	ProcessingIdentification <PrcgId>	[0..1]	Text		1428

#### 35.1.19.14.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see ["PartyIdentification120Choice"](#) on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1442
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1443
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1443

#### 35.1.19.14.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* ["LEIIdentifier"](#) on page 1925

**35.1.19.14.3 SafekeepingAccount <SfkpgAcct>***Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

**35.1.19.14.4 ProcessingIdentification <PrcgId>***Presence:* [0..1]*Definition:* Unambiguous identification of the transaction for the party identified.*Datatype:* "Max35Text" on page 1929**35.1.19.15 PartyIdentificationAndAccount169***Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1428
	LEI <LEI>	[0..1]	IdentifierSet		1429
	AlternateIdentification <AltrId>	[0..1]	±		1429
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1429
	ProcessingDate <PrcgDt>	[0..1]	±		1429
	ProcessingIdentification <PrcgId>	[0..1]	Text		1429
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1430

**35.1.19.15.1 Identification <Id>***Presence:* [1..1]*Definition:* Identification of the party.**Identification <Id>** contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1442
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1443
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1443

**35.1.19.15.2 LEI <LEI>***Presence:* [0..1]*Definition:* Legal Entity Identification as an alternate identification for a party.*Datatype:* "LEIIdentifier" on page 1925**35.1.19.15.3 AlternateIdentification <AltrId>***Presence:* [0..1]*Definition:* Alternate identification for a party.**AlternateIdentification <AltrId>** contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1450
	Country <Ctry>	[1..1]	CodeSet	C7	1450
	AlternateIdentification <AltrId>	[1..1]	Text		1450

**35.1.19.15.4 SafekeepingAccount <SfkpgAcct>***Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount22](#)" on page 1046 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1046
	Type <Tp>	[0..1]	±		1047
	Name <Nm>	[0..1]	Text		1047

**35.1.19.15.5 ProcessingDate <PrcgDt>***Presence:* [0..1]*Definition:* Date/time at which the instruction was processed by the specified party.**ProcessingDate <PrcgDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**35.1.19.15.6 ProcessingIdentification <PrcgId>***Presence:* [0..1]*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "Max35Text" on page 1929

### 35.1.19.15.7 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information to a party identification.

*Impacted by:* C6 "AdditonalDetailsGuideline"

**AdditionalInformation <AddtlInf>** contains the following elements (see "PartyTextInformation1" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1458
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1458
	RegistrationDetails <RegnDtls>	[0..1]	Text		1459

#### Constraints

- **AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### 35.1.19.16 PartyIdentificationAndAccount168

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1430
	LEI <LEI>	[0..1]	IdentifierSet		1431
	AlternateIdentification <AltrnId>	[0..1]	±		1431
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1431
	ProcessingDate <PrcgDt>	[0..1]	±		1431
	ProcessingIdentification <PrcgId>	[0..1]	Text		1432
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1432

#### 35.1.19.16.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1442
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1443
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1443

### 35.1.19.16.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal Entity Identification as an alternate identification for a party.

*Datatype:* "[LEIIdentifier](#)" on page 1925

### 35.1.19.16.3 AlternateIdentification <AltrId>

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrId>** contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1450
	Country <Ctry>	[1..1]	CodeSet	C7	1450
	AlternateIdentification <AltrId>	[1..1]	Text		1450

### 35.1.19.16.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

### 35.1.19.16.5 ProcessingDate <PrcgDt>

*Presence:* [0..1]

*Definition:* Date/time at which the instruction was processed by the specified party.

**ProcessingDate <PrcgDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

### 35.1.19.16.6 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* ["Max35Text"](#) on page 1929

### 35.1.19.16.7 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information to a party identification.

*Impacted by:* [C6 "AdditonalDetailsGuideline"](#)

**AdditionalInformation <AddtlInf>** contains the following elements (see ["PartyTextInformation1"](#) on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1458
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1458
	RegistrationDetails <RegnDtls>	[0..1]	Text		1459

#### Constraints

- AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### 35.1.19.17 PartyIdentification149

*Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1433
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1433
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1433
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1433
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1434
	LEI <LEI>	[0..1]	IdentifierSet		1434

**35.1.19.17.1 Identification <Id>***Presence:* [1..1]*Definition:* Unique identification of the party.**Identification <Id>** contains one of the following **PartyIdentification134Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1433
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1433
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1433
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1434

**35.1.19.17.1.1 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:* C7 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 1923**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.

**35.1.19.17.1.2 ProprietaryIdentification <PrtryId>***Presence:* [1..1]*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1218

**35.1.19.17.1.3 NameAndAddress <NmAndAdr>***Presence:* [1..1]*Definition:* Name and address of a party.

**NameAndAddress <NmAndAdr>** contains the following elements (see ["NameAndAddress5"](#) on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1459
	Address <Adr>	[0..1]	±		1459

#### 35.1.19.17.1.4 Country <Ctry>

*Presence:* [1..1]

*Definition:* Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

*Impacted by:* [C7 "Country"](#)

*Datatype:* ["CountryCode"](#) on page 1810

#### Constraints

- **Country**

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

#### 35.1.19.17.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* ["LEIIdentifier"](#) on page 1925

#### 35.1.19.18 PartyIdentification148

*Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1434
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1435
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1435
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1435
	LEI <LEI>	[0..1]	IdentifierSet		1436
	ProcessingIdentification <PrclId>	[0..1]	Text		1436

#### 35.1.19.18.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following **PartyIdentification122Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1435
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1435
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1435

#### 35.1.19.18.1.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C7 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 1923

##### 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.

#### 35.1.19.18.1.2 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

**NameAndAddress <NmAndAdr>** contains the following elements (see "NameAndAddress5" on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1459
	Address <Adr>	[0..1]	±		1459

#### 35.1.19.18.1.3 Country <Ctry>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C7 "Country"

*Datatype:* "CountryCode" on page 1810

**Constraints**

- **Country**

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

**35.1.19.18.2 LEI <LEI>**

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "LEIIdentifier" on page 1925

**35.1.19.18.3 ProcessingIdentification <PrcgId>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "Max35Text" on page 1929

**35.1.19.19 PartyIdentification146**

*Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1436
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1437
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1437
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1437
	LEI <LEI>	[0..1]	IdentifierSet		1437
	AlternateIdentification <AltrnId>	[0..1]	±		1437
	ProcessingDate <PrcgDt>	[0..1]	±		1438
	ProcessingIdentification <PrcgId>	[0..1]	Text		1438
	AdditionalInformation <AddtlInf>	[0..1]	±	C6	1438

**35.1.19.19.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

**Identification <Id>** contains one of the following **PartyIdentification122Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1437
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1437
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1437

**35.1.19.19.1.1 AnyBIC <AnyBIC>***Presence:* [1..1]*Definition:* Unique and unambiguous way to identify an organisation.*Impacted by:* C7 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 1923**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.

**35.1.19.19.1.2 NameAndAddress <NmAndAdr>***Presence:* [1..1]*Definition:* Unique and unambiguous way to identify an organisation.

**NameAndAddress <NmAndAdr>** contains the following elements (see "NameAndAddress5" on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1459
	Address <Adr>	[0..1]	±		1459

**35.1.19.19.1.3 Country <Ctry>***Presence:* [1..1]*Definition:* Unique and unambiguous way to identify an organisation.*Impacted by:* C7 "Country"*Datatype:* "CountryCode" on page 1810**Constraints**

- **Country**

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

**35.1.19.19.2 LEI <LEI>***Presence:* [0..1]*Definition:* Legal entity identification as an alternate identification for a party.*Datatype:* "LEIIdentifier" on page 1925**35.1.19.19.3 AlternateIdentification <AltrId>***Presence:* [0..1]*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrnId>** contains the following elements (see "[AlternatePartyIdentification7](#)" on page 1449 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1450
	Country <Ctry>	[1..1]	CodeSet	C7	1450
	AlternateIdentification <AltrnId>	[1..1]	Text		1450

#### 35.1.19.19.4 ProcessingDate <PrcgDt>

*Presence:* [0..1]

*Definition:* Date/time at which the instruction was processed by the specified party.

**ProcessingDate <PrcgDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 35.1.19.19.5 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "[Max35Text](#)" on page 1929

#### 35.1.19.19.6 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information to a party identification.

*Impacted by:* C6 "[AdditonalDetailsGuideline](#)"

**AdditionalInformation <AddtlInf>** contains the following elements (see "[PartyTextInformation1](#)" on page 1458 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtIs>	[0..1]	Text		1458
	PartyContactDetails <PtyCtctDtIs>	[0..1]	Text		1458
	RegistrationDetails <RegnDtIs>	[0..1]	Text		1459

**Constraints**

- **AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**35.1.19.20 PartyIdentification144**

*Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

**35.1.19.20.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Unique identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification127Choice](#)" on page 1443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1443
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1444

**35.1.19.20.2 LEI <LEI>**

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "[LEIIdentifier](#)" on page 1925

**35.1.19.21 Pledgee3**

*Definition:* Identifies the entity to which the financial instruments are pledged.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PledgeeTypeAndIdentification <PldgeeTpAndId>	[0..1]			1440
{Or	TypeAndIdentification <TpAndId>	[1..1]			1440
	Identification <Id>	[1..1]	IdentifierSet	C7	1441
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1441
Or	Identification <Id>	[1..1]			1441
	Identification <Id>	[0..1]	Text		1441
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442
	LEI <LEI>	[0..1]	IdentifierSet		1442

### Constraints

- PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

Following Must be True

/PledgeeTypeAndIdentification Must be present

Or /LEI Must be present

### 35.1.19.21.1 PledgeeTypeAndIdentification <PldgeeTpAndId>

*Presence:* [0..1]

*Definition:* Unique identification of the party.

**PledgeeTypeAndIdentification <PldgeeTpAndId>** contains one of the following **PledgeeFormat5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TypeAndIdentification <TpAndId>	[1..1]			1440
	Identification <Id>	[1..1]	IdentifierSet	C7	1441
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1441
Or	Identification <Id>	[1..1]			1441
	Identification <Id>	[0..1]	Text		1441
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1442
Or}	Proprietary <Prtry>	[1..1]	±		1442

### 35.1.19.21.1.1 TypeAndIdentification <TpAndId>

*Presence:* [1..1]

*Definition:* Identification of the entity to which the financial instruments are pledged expressed as a code and a BIC.

**TypeAndIdentification <TpAndId>** contains the following **PledgeeTypeAndAnyBICIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	IdentifierSet	C7	1441
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1441

#### 35.1.19.21.1.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the entity to which the financial instruments are pledged, expressed as a BIC.

*Impacted by:* C7 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 1923

##### 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.

#### 35.1.19.21.1.1.2 PledgeeType <PldgeeTp>

*Presence:* [1..1]

*Definition:* Entity to which the financial instruments are pledged expressed as a code.

*Datatype:* "PledgeeType1Code" on page 1855

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

#### 35.1.19.21.1.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the entity to which the financial instruments are pledged, expressed as a code and a narrative description.

**Identification <Id>** contains the following **PledgeeTypeAndText1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		1441
	PledgeeType <PldgeeTp>	[1..1]	CodeSet		1442

#### 35.1.19.21.1.2.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Additional information about the entity to which the financial instruments are pledged.

*Datatype:* "Max35Text" on page 1929

### 35.1.19.21.1.2.2 PledgeeType <PldgeeTp>

*Presence:* [1..1]

*Definition:* Entity to which the financial instruments are pledged expressed as a code.

*Datatype:* "PledgeeType1Code" on page 1855

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

### 35.1.19.21.1.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Identification of the entity to which the financial instruments are pledged expressed as a proprietary type and narrative description.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification80" on page 1216 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1216
	Identification <Id>	[0..1]	Text		1216

### 35.1.19.21.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "LEIIdentifier" on page 1925

### 35.1.19.22 PartyIdentification120Choice

*Definition:* Choice between different formats for the identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1442
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1443
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1443

### 35.1.19.22.1 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:* C7 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 1923

#### 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.

#### 35.1.19.22.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1218

#### 35.1.19.22.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name and address of a party.

**NameAndAddress <NmAndAdr>** contains the following elements (see "NameAndAddress5" on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1459
	Address <Adr>	[0..1]	±		1459

#### 35.1.19.23 PartyIdentification127Choice

*Definition:* Choice of identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1443
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1444

#### 35.1.19.23.1 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:* C7 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 1923

#### 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.

### 35.1.19.23.2 ProprietaryIdentification <Prtryld>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <Prtryld>** contains the following elements (see "GenericIdentification36" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1218

### 35.1.19.24 PartyIdentification125Choice

*Definition:* Choice of formats for the identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1444
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		1445
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1445

#### 35.1.19.24.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Identification of the party expressed as a BIC.

*Impacted by:* C7 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 1923

**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.

**35.1.19.24.2 ProprietaryIdentification <PrtryId>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to the party using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification1](#)" on page 1195 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1195
	SchemeName <SchmeNm>	[0..1]	Text		1195
	Issuer <Issr>	[0..1]	Text		1195

**35.1.19.24.3 NameAndAddress <NmAndAdr>**

*Presence:* [1..1]

*Definition:* Name and address of the party.

**NameAndAddress <NmAndAdr>** contains the following elements (see "[NameAndAddress5](#)" on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1459
	Address <Adr>	[0..1]	±		1459

**35.1.19.25 PartyIdentification139**

*Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party <Pty>	[1..1]	±		1445
	LEI <LEI>	[0..1]	IdentifierSet		1446

**35.1.19.25.1 Party <Pty>**

*Presence:* [1..1]

*Definition:* Unique identification of the party.

**Party <Pty>** contains one of the following elements (see "[PartyIdentification125Choice](#)" on page 1444 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1444
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1445
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1445

### 35.1.19.25.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for the party.

*Datatype:* "[LEIIdentifier](#)" on page 1925

### 35.1.19.26 PartyIdentification136

*Definition:* Identification of the party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1446
	LEI <LEI>	[0..1]	IdentifierSet		1446

#### 35.1.19.26.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification120Choice](#)" on page 1442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C7	1442
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1443
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1443

### 35.1.19.26.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "[LEIIdentifier](#)" on page 1925

### 35.1.19.27 SettlementParties40

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1447
	Party1 <Pty1>	[0..1]	±		1448
	Party2 <Pty2>	[0..1]	±		1448
	Party3 <Pty3>	[0..1]	±		1448
	Party4 <Pty4>	[0..1]	±		1449
	Party5 <Pty5>	[0..1]	±		1449

**Constraints**

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

**35.1.19.27.1 Depository <Dpstry>**

*Presence:* [0..1]

*Definition:* First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Depository <Dpstry>** contains the following elements (see ["PartyIdentification91"](#) on page 1455 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1455
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	1455
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1455
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1456
	LEI <LEI>	[0..1]	IdentifierSet		1456
	ProcessingIdentification <PrcgId>	[0..1]	Text		1456

### 35.1.19.27.2 Party1 <Pty1>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the depository.

**Party1 <Pty1>** contains the following elements (see ["PartyIdentificationAndAccount117"](#) on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1451
	LEI <LEI>	[0..1]	IdentifierSet		1452
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1452
	ProcessingIdentification <PrcgId>	[0..1]	Text		1452

### 35.1.19.27.3 Party2 <Pty2>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 1.

**Party2 <Pty2>** contains the following elements (see ["PartyIdentificationAndAccount117"](#) on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1451
	LEI <LEI>	[0..1]	IdentifierSet		1452
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1452
	ProcessingIdentification <PrcgId>	[0..1]	Text		1452

### 35.1.19.27.4 Party3 <Pty3>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 2.

**Party3 <Pty3>** contains the following elements (see "[PartyIdentificationAndAccount117](#)" on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1451
	LEI <LEI>	[0..1]	IdentifierSet		1452
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1452
	ProcessingIdentification <PrcgId>	[0..1]	Text		1452

### 35.1.19.27.5 Party4 <Pty4>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 3.

**Party4 <Pty4>** contains the following elements (see "[PartyIdentificationAndAccount117](#)" on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1451
	LEI <LEI>	[0..1]	IdentifierSet		1452
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1452
	ProcessingIdentification <PrcgId>	[0..1]	Text		1452

### 35.1.19.27.6 Party5 <Pty5>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 4.

**Party5 <Pty5>** contains the following elements (see "[PartyIdentificationAndAccount117](#)" on page 1451 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1451
	LEI <LEI>	[0..1]	IdentifierSet		1452
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1452
	ProcessingIdentification <PrcgId>	[0..1]	Text		1452

### 35.1.19.28 AlternatePartyIdentification7

*Definition:* Alternate identification for a party using an identification type, a country code and a text field.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		1450
	Country <Ctry>	[1..1]	CodeSet	C7	1450
	AlternateIdentification <AltrnId>	[1..1]	Text		1450

### 35.1.19.28.1 IdentificationType <IdTp>

*Presence:* [1..1]

*Definition:* Specifies the type of alternate identification of the party identified.

**IdentificationType <IdTp>** contains one of the following elements (see "[IdentificationType42Choice](#)" on page 1215 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1215
Or}	Proprietary <Prtry>	[1..1]	±		1216

### 35.1.19.28.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

*Impacted by:* C7 "Country"

*Datatype:* "CountryCode" on page 1810

#### Constraints

- **Country**

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

### 35.1.19.28.3 AlternateIdentification <AltrnId>

*Presence:* [1..1]

*Definition:* Alternate identification for a party.

*Datatype:* "Max35Text" on page 1929

### 35.1.19.29 PartyIdentification92Choice

*Definition:* Choice of identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	1451
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1451

**35.1.19.29.1 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:* C4 "AnyBIC"*Datatype:* "AnyBICIdentifier" on page 1924**Constraints**

- **AnyBIC**

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

**35.1.19.29.2 ProprietaryIdentification <Prtryld>***Presence:* [1..1]*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.**ProprietaryIdentification <Prtryld>** contains the following elements (see "[GenericIdentification36](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1218

**35.1.19.30 PartyIdentificationAndAccount117***Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1451
	LEI <LEI>	[0..1]	IdentifierSet		1452
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1452
	ProcessingIdentification <Prcgld>	[0..1]	Text		1452

**35.1.19.30.1 Identification <Id>***Presence:* [1..1]*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification71Choice](#)" on page 1456 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	1456
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1457
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1457

### 35.1.19.30.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "[LEIIdentifier](#)" on page 1925

### 35.1.19.30.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

### 35.1.19.30.4 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "[Max35Text](#)" on page 1929

### 35.1.19.31 PartyIdentification99

*Definition:* Identification of the party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1453
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	1453
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1453
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1453
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1454
	LEI <LEI>	[0..1]	IdentifierSet		1454

**35.1.19.31.1 Identification <Id>***Presence:* [1..1]*Definition:* Unique identification of the party.**Identification <Id>** contains one of the following **PartyIdentification93Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	1453
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1453
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1453
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1454

**35.1.19.31.1.1 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:* C4 "AnyBIC"*Datatype:* "AnyBICIdentifier" on page 1924**Constraints**

- **AnyBIC**

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

**35.1.19.31.1.2 ProprietaryIdentification <PrtryId>***Presence:* [1..1]*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1218

**35.1.19.31.1.3 NameAndAddress <NmAndAdr>***Presence:* [1..1]*Definition:* Name and address of a party.

**NameAndAddress <NmAndAdr>** contains the following elements (see "[NameAndAddress5](#)" on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1459
	Address <Adr>	[0..1]	±		1459

#### 35.1.19.31.1.4 Country <Ctry>

*Presence:* [1..1]

*Definition:* Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

*Impacted by:* [C7 "Country"](#)

*Datatype:* "[CountryCode](#)" on page 1810

##### Constraints

- **Country**

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

#### 35.1.19.31.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "[LEIIdentifier](#)" on page 1925

#### 35.1.19.32 PartyIdentification98

*Definition:* Identification of the party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1454
	LEI <LEI>	[0..1]	IdentifierSet		1455

#### 35.1.19.32.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identification of the party.

**Identification <Id>** contains one of the following elements (see "[PartyIdentification92Choice](#)" on page 1450 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	1451
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		1451

**35.1.19.32.2 LEI <LEI>***Presence:* [0..1]*Definition:* Legal entity identification as an alternate identification for a party.*Datatype:* "LEIIdentifier" on page 1925**35.1.19.33 PartyIdentification91***Definition:* Identification of an entity involved in an activity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			1455
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	1455
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1455
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1456
	LEI <LEI>	[0..1]	IdentifierSet		1456
	ProcessingIdentification <PrctlId>	[0..1]	Text		1456

**35.1.19.33.1 Identification <Id>***Presence:* [1..1]*Definition:* Identification of the party.**Identification <Id>** contains one of the following **PartyIdentification44Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	1455
Or	NameAndAddress <NmAndAdr>	[1..1]	±		1455
Or}	Country <Ctry>	[1..1]	CodeSet	C7	1456

**35.1.19.33.1.1 AnyBIC <AnyBIC>***Presence:* [1..1]*Definition:* Unique and unambiguous way to identify an organisation.*Impacted by:* C4 "AnyBIC"*Datatype:* "AnyBICIdentifier" on page 1924**Constraints**

- **AnyBIC**

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

**35.1.19.33.1.2 NameAndAddress <NmAndAdr>***Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

**NameAndAddress <NmAndAdr>** contains the following elements (see ["NameAndAddress5"](#) on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1459
	Address <Adr>	[0..1]	±		1459

### 35.1.19.33.1.3 Country <Ctry>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C7 "Country"

*Datatype:* ["CountryCode"](#) on page 1810

#### Constraints

- **Country**

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

### 35.1.19.33.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* ["LEIIdentifier"](#) on page 1925

### 35.1.19.33.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* ["Max35Text"](#) on page 1929

### 35.1.19.34 PartyIdentification71Choice

*Definition:* Choice between different formats for the identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	1456
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		1457
Or}	NameAndAddress <NmAndAdr>	[1..1]	±		1457

#### 35.1.19.34.1 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:* C4 "AnyBIC"

*Datatype:* "AnyBICIdentifier" on page 1924

#### Constraints

- **AnyBIC**

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

### 35.1.19.34.2 ProprietaryIdentification <Prtryld>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <Prtryld>** contains the following elements (see "[GenericIdentification36](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1218

### 35.1.19.34.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name and address of a party.

**NameAndAddress <NmAndAdr>** contains the following elements (see "[NameAndAddress5](#)" on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1459
	Address <Adr>	[0..1]	±		1459

### 35.1.19.35 PartyTextInformation2

*Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		1458
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1458

**Constraints**

- **AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if DeclarationDetails and/or PartyContactDetails are present, then they must not contain information that can be provided in a structured field.

**35.1.19.35.1 DeclarationDetails <Dclrtndtls>**

*Presence:* [0..1]

*Definition:* Provides declaration details narrative relative to the party.

*Datatype:* "Max350Text" on page 1929

**35.1.19.35.2 PartyContactDetails <PtyCtctDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

*Datatype:* "Max140Text" on page 1928

**35.1.19.36 PartyTextInformation1**

*Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <Dclrtndtls>	[0..1]	Text		1458
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		1458
	RegistrationDetails <Regndtls>	[0..1]	Text		1459

**Constraints**

- **AdditionalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**35.1.19.36.1 DeclarationDetails <Dclrtndtls>**

*Presence:* [0..1]

*Definition:* Provides declaration details narrative relative to the party.

*Datatype:* "Max350Text" on page 1929

**35.1.19.36.2 PartyContactDetails <PtyCtctDtls>**

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

*Datatype:* "Max140Text" on page 1928

**35.1.19.36.3 RegistrationDetails <RegnDtls>***Presence:* [0..1]*Definition:* Provides information required for the registration.*Datatype:* "Max350Text" on page 1929**35.1.20 Postal Address****35.1.20.1 NameAndAddress5***Definition:* Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		1459
	Address <Adr>	[0..1]	±		1459

**35.1.20.1.1 Name <Nm>***Presence:* [1..1]*Definition:* Name by which a party is known and which is usually used to identify that party.*Datatype:* "Max350Text" on page 1929**35.1.20.1.2 Address <Adr>***Presence:* [0..1]*Definition:* Postal address of the party.**Address <Adr>** contains the following elements (see "PostalAddress1" on page 1459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		1460
	AddressLine <AdrLine>	[0..5]	Text		1460
	StreetName <StrtNm>	[0..1]	Text		1460
	BuildingNumber <BldgNb>	[0..1]	Text		1460
	PostCode <PstCd>	[0..1]	Text		1461
	TownName <TwnNm>	[0..1]	Text		1461
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1461
	Country <Ctry>	[1..1]	CodeSet	C7	1461

**35.1.20.2 PostalAddress1***Definition:* Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		1460
	AddressLine <AdrLine>	[0..5]	Text		1460
	StreetName <StrtNm>	[0..1]	Text		1460
	BuildingNumber <BldgNb>	[0..1]	Text		1460
	PostCode <PstCd>	[0..1]	Text		1461
	TownName <TwnNm>	[0..1]	Text		1461
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		1461
	Country <Ctry>	[1..1]	CodeSet	C7	1461

### 35.1.20.2.1 AddressType <AdrTp>

*Presence:* [0..1]

*Definition:* Identifies the nature of the postal address.

*Datatype:* "AddressType2Code" on page 1797

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.

### 35.1.20.2.2 AddressLine <AdrLine>

*Presence:* [0..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

*Datatype:* "Max70Text" on page 1930

### 35.1.20.2.3 StreetName <StrtNm>

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* "Max70Text" on page 1930

### 35.1.20.2.4 BuildingNumber <BldgNb>

*Presence:* [0..1]

*Definition:* Number that identifies the position of a building on a street.

*Datatype:* "Max16Text" on page 1928

#### 35.1.20.2.5 PostCode <PstCd>

*Presence:* [0..1]

*Definition:* Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

*Datatype:* "Max16Text" on page 1928

#### 35.1.20.2.6 TownName <TwnNm>

*Presence:* [0..1]

*Definition:* Name of a built-up area, with defined boundaries, and a local government.

*Datatype:* "Max35Text" on page 1929

#### 35.1.20.2.7 CountrySubDivision <CtrySubDvsn>

*Presence:* [0..1]

*Definition:* Identifies a subdivision of a country for example, state, region, county.

*Datatype:* "Max35Text" on page 1929

#### 35.1.20.2.8 Country <Ctry>

*Presence:* [1..1]

*Definition:* Nation with its own government.

*Impacted by:* C7 "Country"

*Datatype:* "CountryCode" on page 1810

##### Constraints

- **Country**

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

## 35.1.21 Price

### 35.1.21.1 Price2

*Definition:* Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1461
	Value <Val>	[1..1]	±		1462

#### 35.1.21.1.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specification of the price type.

**Type <Tp>** contains one of the following elements (see "[YieldedOrValueType1Choice](#)" on page 1386 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1386
Or}	ValueType <ValTp>	[1..1]	CodeSet		1386

### 35.1.21.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, for example, as a currency and value.

**Value <Val>** contains one of the following elements (see "[PriceRateOrAmountChoice](#)" on page 1473 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1473
Or}	Amount <Amt>	[1..1]	Amount	C1	1473

### 35.1.21.2 PriceInformation21

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1462
	ValueType <ValTp>	[1..1]	±		1463
	Value <Val>	[1..1]	±		1463
	SourceOfPrice <SrcOfPric>	[0..1]	±		1463
	QuotationDate <QtnDt>	[0..1]	±		1464

#### Constraints

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

#### 35.1.21.2.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following elements (see "[TypeOfPrice48Choice](#)" on page 1464 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1464
Or}	Proprietary <Prtry>	[1..1]	±		1465

### 35.1.21.2.2 ValueType <ValTp>

*Presence:* [1..1]

*Definition:* Type of value in which the price is expressed.

**ValueType <ValTp>** contains one of the following elements (see "[YieldedOrValueType1Choice](#)" on page 1386 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1386
Or}	ValueType <ValTp>	[1..1]	CodeSet		1386

### 35.1.21.2.3 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, for example, as a currency and value.

**Value <Val>** contains one of the following elements (see "[PriceRateOrAmountOrUnknown2Choice](#)" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1467
Or	Amount <Amt>	[1..1]	Amount	C1	1468
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1468

### 35.1.21.2.4 SourceOfPrice <SrcOfPric>

*Presence:* [0..1]

*Definition:* Place from which the price was obtained.

**SourceOfPrice <SrcOfPric>** contains the following elements (see "[MarketIdentification89](#)" on page 1221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1221
	Type <Tp>	[1..1]			1222
{Or	Code <Cd>	[1..1]	CodeSet		1222
Or}	Proprietary <Prtry>	[1..1]	±		1222

**35.1.21.2.5 QuotationDate <QtnDt>***Presence:* [0..1]*Definition:* Date on which the price is obtained. With an investment fund, this is as stated in the prospectus.**QuotationDate <QtnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**35.1.21.3 TypeOfPrice48Choice***Definition:* Choice of formats for a type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1464
Or}	Proprietary <Prtry>	[1..1]	±		1465

**35.1.21.3.1 Code <Cd>***Presence:* [1..1]*Definition:* Type of price expressed as an ISO 20022 code.*Datatype:* "[TypeOfPrice17Code](#)" on page 1913

CodeName	Name	Definition
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), that is, the selling price of the units for the investor.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor.
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on

CodeName	Name	Definition
		any one-day. The actual selling or bid price is usually higher.
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy.
MIDD	Mid	Price is the average price between the bid and offer prices.
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.
SWIC	Switch	Price is the price used when transferring units between products.
MRKT	Market	Price is the current market price.
INDC	Indicative	Price is the estimated indicative price.
DDVR	DailyDividendRate	Price is the net income of a financial instrument, calculated on each dealing day, and divided by all the units outstanding on that day.
ACTU	Actual	True offer price.

### 35.1.21.3.2 Proprietary <Prtry>

*Presence:* [1..1]

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

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.21.4 PriceInformation20

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1466
	Value <Val>	[1..1]	±		1466
	ValueType <ValTp>	[1..1]	±		1466
	SourceOfPrice <SrcOfPric>	[0..1]	±		1467
	QuotationDate <QtnDt>	[0..1]	±		1467

**Constraints**

- **ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

**35.1.21.4.1 Type <Tp>**

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following elements (see "[TypeOfPrice28Choice](#)" on page 1470 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1470
Or}	Proprietary <Prtry>	[1..1]	±		1471

**35.1.21.4.2 Value <Val>**

*Presence:* [1..1]

*Definition:* Value of the price, for example, as a currency and value.

**Value <Val>** contains one of the following elements (see "[PriceRateOrAmountOrUnknown2Choice](#)" on page 1467 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1467
Or	Amount <Amt>	[1..1]	Amount	C1	1468
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1468

**35.1.21.4.3 ValueType <ValTp>**

*Presence:* [1..1]

*Definition:* Type of value in which the price is expressed.

**ValueType <ValTp>** contains one of the following elements (see "[YieldedOrValueType1Choice](#)" on page 1386 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1386
Or}	ValueType <ValTp>	[1..1]	CodeSet		1386

#### 35.1.21.4.4 SourceOfPrice <SrcOfPric>

*Presence:* [0..1]

*Definition:* Place from which the price was obtained.

**SourceOfPrice <SrcOfPric>** contains the following elements (see "[MarketIdentification89](#)" on page 1221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		1221
	Type <Tp>	[1..1]			1222
{Or	Code <Cd>	[1..1]	CodeSet		1222
Or}	Proprietary <Prtry>	[1..1]	±		1222

#### 35.1.21.4.5 QuotationDate <QtnDt>

*Presence:* [0..1]

*Definition:* Date on which the price is obtained. With an investment fund, this is as stated in the prospectus.

**QuotationDate <QtnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 35.1.21.5 PriceRateOrAmountOrUnknown2Choice

*Definition:* Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1467
Or	Amount <Amt>	[1..1]	Amount	C1	1468
Or}	UnknownIndicator <UknwnInd>	[1..1]	Indicator		1468

#### 35.1.21.5.1 Rate <Rate>

*Presence:* [1..1]

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

*Datatype:* "PercentageRate" on page 1927

### 35.1.21.5.2 Amount <Amt>

*Presence:* [1..1]

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

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyAnd13DecimalAmount" on page 1794

#### Constraints

- **ActiveOrHistoricCurrency**

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

### 35.1.21.5.3 UnknownIndicator <UknwnInd>

*Presence:* [1..1]

*Definition:* Indicates whether the market price is unknown.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 35.1.21.6 PriceType4Choice

*Definition:* Choice of price type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1468
Or}	Indicative <Indctv>	[1..1]	±		1468

#### 35.1.21.6.1 Market <Mkt>

*Presence:* [1..1]

*Definition:* Last reported price of a financial instrument in a market, determined by supply and demand.

**Market <Mkt>** contains the following elements (see "Price7" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

#### 35.1.21.6.2 Indicative <Indctv>

*Presence:* [1..1]

*Definition:* Estimated price, for valuation purposes.

**Indicative <Indctv>** contains the following elements (see "Price7" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

### 35.1.21.7 Price7

*Definition:* Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

#### 35.1.21.7.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specification of the price type.

**Type <Tp>** contains one of the following elements (see "YieldedOrValueType1Choice" on page 1386 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		1386
Or}	ValueType <ValTp>	[1..1]	CodeSet		1386

#### 35.1.21.7.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, for example, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1470
Or}	Amount <Amt>	[1..1]	Amount	C1	1470

### 35.1.21.8 PriceRateOrAmount3Choice

*Definition:* Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1470
Or}	Amount <Amt>	[1..1]	Amount	C1	1470

### 35.1.21.8.1 Rate <Rate>

*Presence:* [1..1]

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

*Datatype:* "PercentageRate" on page 1927

### 35.1.21.8.2 Amount <Amt>

*Presence:* [1..1]

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

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyAnd13DecimalAmount" on page 1794

#### Constraints

- **ActiveOrHistoricCurrency**

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

### 35.1.21.9 TypeOfPrice28Choice

*Definition:* Choice of format for the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1470
Or}	Proprietary <Prtry>	[1..1]	±		1471

### 35.1.21.9.1 Code <Cd>

*Presence:* [1..1]

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

*Datatype:* "TypeOfPrice11Code" on page 1912

CodeName	Name	Definition
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), that is, the selling price of the units for the investor.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor.

CodeName	Name	Definition
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher.
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy.
MIDD	Mid	Price is the average price between the bid and offer prices.
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.
SWIC	Switch	Price is the price used when transferring units between products.
MRKT	Market	Price is the current market price.
INDC	Indicative	Price is the estimated indicative price.

### 35.1.21.9.2 Proprietary <Prtry>

*Presence:* [1..1]

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

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.21.10 TypeOfPrice29Choice**

*Definition:* Choice of format for the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	±		1472

**35.1.21.10.1 Code <Cd>**

*Presence:* [1..1]

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

*Datatype:* "TypeOfPrice14Code" on page 1913

CodeName	Name	Definition
AVER	Average	Price is an average execution price.

**35.1.21.10.2 Proprietary <Prtry>**

*Presence:* [1..1]

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

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.21.11 PriceType1Choice**

*Definition:* Choice of price type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Market <Mkt>	[1..1]	±		1472
Or}	Indicative <Indctv>	[1..1]	±		1473

**35.1.21.11.1 Market <Mkt>**

*Presence:* [1..1]

*Definition:* Last reported price of a financial instrument in a market, determined by supply and demand.

**Market <Mkt>** contains the following elements (see ["Price2" on page 1461](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1461
	Value <Val>	[1..1]	±		1462

### 35.1.21.11.2 Indicative <Indctv>

*Presence:* [1..1]

*Definition:* Estimated price, for valuation purposes.

**Indicative <Indctv>** contains the following elements (see ["Price2" on page 1461](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1461
	Value <Val>	[1..1]	±		1462

### 35.1.21.12 PriceRateOrAmountChoice

*Definition:* Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		1473
Or}	Amount <Amt>	[1..1]	Amount	C1	1473

#### 35.1.21.12.1 Rate <Rate>

*Presence:* [1..1]

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

*Datatype:* ["PercentageRate" on page 1927](#)

#### 35.1.21.12.2 Amount <Amt>

*Presence:* [1..1]

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

*Impacted by:* [C1 "ActiveOrHistoricCurrency"](#)

*Datatype:* ["ActiveOrHistoricCurrencyAnd13DecimalAmount" on page 1794](#)

#### Constraints

- **ActiveOrHistoricCurrency**

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

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

## 35.1.22 Quantity

### 35.1.22.1 QuantityBreakdown32

*Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1474
	LotQuantity <LotQty>	[0..1]	±		1474
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1474

#### 35.1.22.1.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "[GenericIdentification37](#)" on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1219
	Issuer <Issr>	[0..1]	Text		1219

#### 35.1.22.1.2 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

#### 35.1.22.1.3 SecuritiesSubBalanceType <SctiesSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.22.2 QuantityBreakdown53

*Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1475
	LotQuantity <LotQty>	[0..1]	±		1475
	LotDateTime <LotDtTm>	[0..1]	±		1476
	LotPrice <LotPric>	[0..1]	±		1476
	TypeOfPrice <TpOfPric>	[0..1]	±		1476
	AccountBaseCurrencyAmounts <AcctBaseCcyAmts>	[0..1]	±		1476
	InstrumentCurrencyAmounts <InstrmCcyAmts>	[0..1]	±		1477
	AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>	[0..1]	±		1477

#### 35.1.22.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1219
	Issuer <Issr>	[0..1]	Text		1219

#### 35.1.22.2.2 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains the following elements (see "[Balance7](#)" on page 1107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1107
	Quantity <Qty>	[1..1]	±		1107

### 35.1.22.2.3 LotDateTime <LotDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the lot was purchased.

**LotDateTime <LotDtTm>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

### 35.1.22.2.4 LotPrice <LotPric>

*Presence:* [0..1]

*Definition:* Price at which the lot was purchased.

**LotPrice <LotPric>** contains the following elements (see "[Price7](#)" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

### 35.1.22.2.5 TypeOfPrice <TpOfPric>

*Presence:* [0..1]

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

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "[TypeOfPrice29Choice](#)" on page 1472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	±		1472

### 35.1.22.2.6 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts for the lot provided in the base currency of the account.

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "BalanceAmounts2" on page 1103 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1103
	BookValue <BookVal>	[0..1]	±		1104
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1104

### 35.1.22.2.7 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts for the lot provided in the currency of the financial instrument.

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts2" on page 1103 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1103
	BookValue <BookVal>	[0..1]	±		1104
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1104

### 35.1.22.2.8 AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts for the lot provided in a currency other than the base currency of the account.

**AlternateReportingCurrencyAmounts <AltrnRptgCcyAmts>** contains the following elements (see "BalanceAmounts2" on page 1103 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldingValue <HldgVal>	[1..1]	±		1103
	BookValue <BookVal>	[0..1]	±		1104
	UnrealisedGainLoss <UrlsdGnLoss>	[0..1]	±		1104

### 35.1.22.3 QuantityAndAccount84

*Definition:* Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1478
	DenominationChoice <DnmtnChc>	[0..1]	Text		1478
	CashAccount <CshAcct>	[0..1]	±		1478
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1479
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C38	1479

#### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### 35.1.22.3.1 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

#### 35.1.22.3.2 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "Max210Text" on page 1929

#### 35.1.22.3.3 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

#### 35.1.22.3.4 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown46](#)" on page 1492 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1493
	LotQuantity <LotQty>	[0..1]	±		1493
	LotDateTime <LotDtTm>	[0..1]	±		1493
	LotPrice <LotPric>	[0..1]	±		1494
	TypeOfPrice <TpOfPric>	[0..1]	±		1494

#### 35.1.22.3.5 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* [C38 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

### 35.1.22.4 QuantityAndAccount83

*Definition:* Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[0..1]	±		1481
	DenominationChoice <DnmtnChc>	[0..1]	Text		1481
	AccountOwner <AcctOwnr>	[0..1]	±		1481
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		1481
	CashAccount <CshAcct>	[0..1]	±		1482
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C38	1482
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1482

#### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### 35.1.22.4.1 SettlementQuantity <SttlmQty>

*Presence:* [0..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see ["Quantity6Choice"](#) on page 1191 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Quantity <Qty>	[1..1]	±		1191
Or}	OriginalAndCurrentFace <OrgnlAndCurFace>	[1..1]	±		1191

#### 35.1.22.4.2 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* ["Max210Text"](#) on page 1929

#### 35.1.22.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see ["PartyIdentification144"](#) on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

#### 35.1.22.4.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see ["SecuritiesAccount19"](#) on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

**35.1.22.4.5 CashAccount <CshAcct>***Presence:* [0..1]*Definition:* Account to or from which a cash entry is made.**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

**35.1.22.4.6 SafekeepingPlace <SfkpgPlc>***Presence:* [0..1]*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).*Impacted by:* [C38 "SafekeepingPlaceFormatOrLEIRule"](#)**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

**Constraints**

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True

/SafekeepingPlaceFormat Must be present

Or /LEI Must be present

**35.1.22.4.7 QuantityBreakdown <QtyBrkdwn>***Presence:* [0..\*]*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdown>** contains the following elements (see "[QuantityBreakdown46](#)" on page 1492 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1493
	LotQuantity <LotQty>	[0..1]	±		1493
	LotDateTime <LotDtTm>	[0..1]	±		1493
	LotPrice <LotPric>	[0..1]	±		1494
	TypeOfPrice <TpOfPric>	[0..1]	±		1494

### 35.1.22.5 QuantityAndAccount82

*Definition:* Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementQuantity <SttlmQty>	[1..1]	±		1483
	DenominationChoice <DnmtnChc>	[0..1]	Text		1484
	AccountOwner <AcctOwnr>	[0..1]	±		1484
	SafekeepingAccount <SfkpgAcct>	[1..1]	±		1484
	CashAccount <CshAcct>	[0..1]	±		1484
	QuantityBreakdown <QtyBrkdown>	[0..*]	±		1485
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C38	1485

#### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceRule**

The SafekeepingPlace functionality in the settlement instructions is only to be used for global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

#### 35.1.22.5.1 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

### 35.1.22.5.2 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

*Datatype:* "Max210Text" on page 1929

### 35.1.22.5.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

### 35.1.22.5.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 1041 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1041
	Type <Tp>	[0..1]	±		1041
	Name <Nm>	[0..1]	Text		1041

### 35.1.22.5.5 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "[CashAccountIdentification5Choice](#)" on page 1044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

### 35.1.22.5.6 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown46](#)" on page 1492 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1493
	LotQuantity <LotQty>	[0..1]	±		1493
	LotDateTime <LotDtTm>	[0..1]	±		1493
	LotPrice <LotPric>	[0..1]	±		1494
	TypeOfPrice <TpOfPric>	[0..1]	±		1494

### 35.1.22.5.7 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* [C38 "SafekeepingPlaceFormatOrLEIRule"](#)

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "[SafeKeepingPlace3](#)" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

### 35.1.22.6 QuantityAndAccount81

*Definition:* Details on a quantity, account and other related information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DenominationChoice <DnmtnChc>	[0..1]	Text		1486
	AccountOwner <AcctOwnr>	[0..1]	±		1487
	CashAccount <CshAcct>	[0..1]	±		1487
	SafekeepingPlace <SfkpgPlc>	[0..1]	±	C38	1487
	QuantityBreakdown <QtyBrkdwn>	[0..*]	±		1488

#### Constraints

- **DenominationRule**

Unless bilaterally agreed between the account owner and servicer, if DenominationChoice is used, it must not contain information that can be provided in a structured field.

- **SafekeepingPlaceGuideline**

When used (see usage rule SafekeepingPlaceRule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- SafekeepingPlaceType/SharesHeldAtNCSD: a NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtICSD: an ICSD's BIC will be used for ICSD internal, ICSD/ local and ICSD to ICSD settlement instructions.
- SafekeepingPlaceType/SharesHeldAtLoaclCustodian: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of SafekeepingPlace means that:

- The SafekeepingPlace information is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The SafekeepingPlace is the counterparty's Depository. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

#### 35.1.22.6.1 DenominationChoice <DnmtnChc>

*Presence:* [0..1]

*Definition:* Denomination of the security to be received or delivered.

Datatype: "Max210Text" on page 1929

### 35.1.22.6.2 AccountOwner <AcctOwnr>

Presence: [0..1]

Definition: Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 1439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1439
	LEI <LEI>	[0..1]	IdentifierSet		1439

### 35.1.22.6.3 CashAccount <CshAcct>

Presence: [0..1]

Definition: Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "CashAccountIdentification5Choice" on page 1044 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C20	1044
Or}	Proprietary <Prtry>	[1..1]	Text		1044

### 35.1.22.6.4 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

Definition: Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Impacted by: C38 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "SafeKeepingPlace3" on page 1499 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

#### Constraints

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

### 35.1.22.6.5 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..\*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "[QuantityBreakdown46](#)" on page 1492 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1493
	LotQuantity <LotQty>	[0..1]	±		1493
	LotDateTime <LotDtTm>	[0..1]	±		1493
	LotPrice <LotPric>	[0..1]	±		1494
	TypeOfPrice <TpOfPric>	[0..1]	±		1494

### 35.1.22.7 PairedOrTurnedQuantity3Choice

*Definition:* Choice between a turnaround and pair-off quantity for instructing a one to many and many to many (partial) pair-off or turnaround.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PairedOffQuantity <PairedOffQty>	[0..1]	±		1488
Or}	TurnedQuantity <TrndQty>	[0..1]	±		1488

#### 35.1.22.7.1 PairedOffQuantity <PairedOffQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments of the linked transaction to be paired-off.

**PairedOffQuantity <PairedOffQty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

#### 35.1.22.7.2 TurnedQuantity <TrndQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments of the linked transaction to be turned.

**TurnedQuantity <TrndQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

### 35.1.22.8 QuantityBreakdown54

*Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1489
	LotQuantity <LotQty>	[0..1]	±		1489
	LotDateTime <LotDtTm>	[0..1]	±		1490
	LotPrice <LotPric>	[0..1]	±		1490
	TypeOfPrice <TpOfPric>	[0..1]	±		1490

#### 35.1.22.8.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1219
	Issuer <Issr>	[0..1]	Text		1219

#### 35.1.22.8.2 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains the following elements (see "Balance7" on page 1107 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		1107
	Quantity <Qty>	[1..1]	±		1107

**35.1.22.8.3 LotDateTime <LotDtTm>***Presence:* [0..1]*Definition:* Date/time at which the lot was purchased.**LotDateTime <LotDtTm>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**35.1.22.8.4 LotPrice <LotPric>***Presence:* [0..1]*Definition:* Price at which the lot was purchased.**LotPrice <LotPric>** contains the following elements (see "[Price7](#)" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

**35.1.22.8.5 TypeOfPrice <TpOfPric>***Presence:* [0..1]*Definition:* Specifies the type of price and information about the price.**TypeOfPrice <TpOfPric>** contains one of the following elements (see "[TypeOfPrice29Choice](#)" on page 1472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	±		1472

**35.1.22.9 QuantityBreakdown47***Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1491
	LotQuantity <LotQty>	[0..1]	±		1491
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1491
	LotDateTime <LotDtTm>	[0..1]	±		1492
	LotPrice <LotPric>	[0..1]	±		1492
	TypeOfPrice <TpOfPric>	[0..1]	±		1492

### 35.1.22.9.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "[GenericIdentification37](#)" on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1219
	Issuer <Issr>	[0..1]	Text		1219

### 35.1.22.9.2 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

### 35.1.22.9.3 SecuritiesSubBalanceType <SctiesSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.22.9.4 LotDateTime <LotDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the lot was purchased.

**LotDateTime <LotDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

#### 35.1.22.9.5 LotPrice <LotPric>

*Presence:* [0..1]

*Definition:* Price at which the lot was purchased.

**LotPrice <LotPric>** contains the following elements (see "Price7" on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

#### 35.1.22.9.6 TypeOfPrice <TpOfPric>

*Presence:* [0..1]

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

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "TypeOfPrice29Choice" on page 1472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	±		1472

#### 35.1.22.10 QuantityBreakdown46

*Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[0..1]	±		1493
	LotQuantity <LotQty>	[0..1]	±		1493
	LotDateTime <LotDtTm>	[0..1]	±		1493
	LotPrice <LotPric>	[0..1]	±		1494
	TypeOfPrice <TpOfPric>	[0..1]	±		1494

### 35.1.22.10.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "[GenericIdentification37](#)" on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1219
	Issuer <Issr>	[0..1]	Text		1219

### 35.1.22.10.2 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsVal>	[1..1]	Amount		1190

### 35.1.22.10.3 LotDateTime <LotDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the lot was purchased.

**LotDateTime <LotDtTm>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 1125 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		1125
Or}	DateTime <DtTm>	[1..1]	DateTime		1125

**35.1.22.10.4 LotPrice <LotPric>***Presence:* [0..1]*Definition:* Price at which the lot was purchased.**LotPrice <LotPric>** contains the following elements (see ["Price7"](#) on page 1469 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1469
	Value <Val>	[1..1]	±		1469

**35.1.22.10.5 TypeOfPrice <TpOfPric>***Presence:* [0..1]*Definition:* Specifies the type of price and information about the price.**TypeOfPrice <TpOfPric>** contains one of the following elements (see ["TypeOfPrice29Choice"](#) on page 1472 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1472
Or}	Proprietary <Prtry>	[1..1]	±		1472

**35.1.22.11 QuantityBreakdown31***Definition:* Details of breakdown of a quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	LotNumber <LotNb>	[1..1]	±		1494
	LotQuantity <LotQty>	[0..1]	±		1494

**35.1.22.11.1 LotNumber <LotNb>***Presence:* [1..1]*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.**LotNumber <LotNb>** contains the following elements (see ["GenericIdentification37"](#) on page 1219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1219
	Issuer <Issr>	[0..1]	Text		1219

**35.1.22.11.2 LotQuantity <LotQty>***Presence:* [0..1]*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 1190 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		1190
Or	FaceAmount <FaceAmt>	[1..1]	Amount		1190
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		1190

## 35.1.23 Rate

### 35.1.23.1 Rate2

*Definition:* Set of elements qualifying the interest rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sign <Sgn>	[0..1]	Indicator		1495
	Rate <Rate>	[1..1]	Rate		1495

#### Constraints

- **SignRule**

When Sign is present, rate must not be zero.

#### 35.1.23.1.1 Sign <Sgn>

*Presence:* [0..1]

*Definition:* Indicates the sign of the rate.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 1926):

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

#### 35.1.23.1.2 Rate <Rate>

*Presence:* [1..1]

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

*Datatype:* "PercentageRate" on page 1927

### 35.1.23.2 RateType35Choice

*Definition:* Choice between a code and or a data source scheme to determine the rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1496
Or}	Proprietary <Prtry>	[1..1]	±		1496

### 35.1.23.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Rate expressed as an ISO 20022 code.

*Datatype:* "RateType1Code" on page 1856

CodeName	Name	Definition
FIXE	Fixed	Rate is fixed.
FORF	Forfeit	No specific repurchase rate applies to the transaction Repo, only a forfeit.
VARI	Variable	Rate is variable.

### 35.1.23.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Rate expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.23.3 RateName1

*Definition:* Rate name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Issuer <Issr>	[0..1]	Text		1496
	RateName <RateNm>	[1..1]	Text		1497

#### 35.1.23.3.1 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max8Text" on page 1930

**35.1.23.3.2 RateName <RateNm>***Presence:* [1..1]*Definition:* Rate Name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).*Datatype:* "Max35Text" on page 1929**35.1.24 Safekeeping Place****35.1.24.1 SafekeepingPlaceFormat10Choice***Definition:* Choice between formats for the place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1497
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1497
	Identification <Id>	[0..1]	Text		1498
Or	Country <Ctry>	[1..1]	CodeSet	C7	1498
Or	TypeAndIdentification <TpAndId>	[1..1]			1498
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1498
	Identification <Id>	[1..1]	IdentifierSet	C4	1499
Or}	Proprietary <Prtry>	[1..1]	±		1499

**35.1.24.1.1 Identification <Id>***Presence:* [1..1]*Definition:* Place of safekeeping expressed as a code and a narrative description.**Identification <Id>** contains the following **SafekeepingPlaceTypeAndText8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1497
	Identification <Id>	[0..1]	Text		1498

**35.1.24.1.1.1 SafekeepingPlaceType <SfkpgPlcTp>***Presence:* [1..1]*Definition:* Place of safekeeping as a code.*Datatype:* "SafekeepingPlace3Code" on page 1881

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

**35.1.24.1.1.2 Identification <Id>***Presence:* [0..1]*Definition:* Additional information about the place of safekeeping.*Datatype:* "Max35Text" on page 1929**35.1.24.1.2 Country <Ctry>***Presence:* [1..1]*Definition:* Place of safekeeping expressed with a country code.*Impacted by:* C7 "Country"*Datatype:* "CountryCode" on page 1810**Constraints**

- **Country**

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

**35.1.24.1.3 TypeAndIdentification <TpAndId>***Presence:* [1..1]*Definition:* Place of safekeeping expressed with a type and identification.

**TypeAndIdentification <TpAndId>** contains the following  
**SafekeepingPlaceTypeAndAnyBICIdentifier1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1498
	Identification <Id>	[1..1]	IdentifierSet	C4	1499

**35.1.24.1.3.1 SafekeepingPlaceType <SfkpgPlcTp>***Presence:* [1..1]*Definition:* Place of safekeeping as a code.*Datatype:* "SafekeepingPlace1Code" on page 1880

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

**35.1.24.1.3.2 Identification <Id>***Presence:* [1..1]*Definition:* Place of safekeeping.*Impacted by:* C4 "AnyBIC"*Datatype:* "AnyBICIdentifier" on page 1924**Constraints**

- **AnyBIC**

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

**35.1.24.1.4 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Place of safekeeping expressed with a propriety identification scheme.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification78" on page 1214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		1215
	Identification <Id>	[0..1]	Text		1215

**35.1.24.2 SafeKeepingPlace3**

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceFormat <SfkpgPlcFrmt>	[0..1]	±		1499
	LEI <LEI>	[0..1]	IdentifierSet		1500

**Constraints**

- **SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

Following Must be True  
 /SafekeepingPlaceFormat Must be present  
 Or /LEI Must be present

**35.1.24.2.1 SafekeepingPlaceFormat <SfkpgPlcFrmt>***Presence:* [0..1]*Definition:* Unique identification of the party.

**SafekeepingPlaceFormat <SfkpgPlcFrmt>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 1338 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			1338
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1339
	Identification <Id>	[0..1]	Text		1339
Or	Country <Ctry>	[1..1]	CodeSet	C7	1339
Or	TypeAndIdentification <TpAndId>	[1..1]			1339
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		1340
	Identification <Id>	[1..1]	IdentifierSet	C7	1340
Or}	Proprietary <Prtry>	[1..1]	±		1340

### 35.1.24.2.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a place of safekeeping.

*Datatype:* "LEIIdentifier" on page 1925

## 35.1.25 Securities Quantity

### 35.1.25.1 OriginalAndCurrentQuantities1

*Definition:* Original and current value of an asset-back instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FaceAmount <FaceAmt>	[1..1]	Amount		1500
	AmortisedValue <AmtsdVal>	[1..1]	Amount		1500

#### 35.1.25.1.1 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, that is, the principal of a debt instrument.

*Datatype:* "ImpliedCurrencyAndAmount" on page 1795

#### 35.1.25.1.2 AmortisedValue <AmtsdVal>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

*Datatype:* "ImpliedCurrencyAndAmount" on page 1795

## 35.1.26 Settlement Details

### 35.1.26.1 SettlementDetails100

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1501
	Registration <Regn>	[0..1]	±		1501
	LegalRestrictions <LglRstrctns>	[0..1]	±		1502
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		1502
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1502
	TaxCapacity <TaxCpcty>	[0..1]	±		1502
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1503

#### Constraints

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### 35.1.26.1.1 SettlementTransactionCondition <SttlmTxCond>

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "SettlementTransactionCondition19Choice" on page 1787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1787
Or}	Proprietary <Prtry>	[1..1]	±		1788

#### 35.1.26.1.2 Registration <Regn>

*Presence:* [0..1]

*Definition:* Specifies whether registration should occur upon receipt.

**Registration <Regn>** contains one of the following elements (see "Registration9Choice" on page 1377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1377
Or}	Proprietary <Prtry>	[1..1]	±		1377

**35.1.26.1.3 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1364
Or}	Proprietary <Prtry>	[1..1]	±		1365

**35.1.26.1.4 SecuritiesRTGS <SctiesRTGS>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1375
Or}	Proprietary <Prtry>	[1..1]	±		1376

**35.1.26.1.5 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

**35.1.26.1.6 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.

**TaxCapacity <TaxCpcty>** contains one of the following elements (see "TaxCapacityParty4Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

### 35.1.26.1.7 StampDutyTaxBasis <StmpDtyTaxBsis>

*Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.26.2 SettlementDetails164

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1506
	Priority <Prty>	[0..1]	±		1506
	SecuritiesTransactionType <SciesTxTp>	[1..1]	±		1506
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1506
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1507
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1507
	BlockTrade <BlckTrad>	[0..1]	±		1507
	CCPEligibility <CCPElgbly>	[0..1]	±		1508
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1508
	CashClearingSystem <CshClrSys>	[0..1]	±		1508
	ExposureType <XpsrTp>	[0..1]	±		1508
	FXStandingInstruction <FxStglInstr>	[0..1]	±		1509
	MarketClientSide <MktClntSd>	[0..1]	±		1509
	NettingEligibility <NetgElgbly>	[0..1]	±		1509
	Registration <Regn>	[0..1]	±		1509
	RepurchaseType <RpTp>	[0..1]	±		1510
	LegalRestrictions <LglRstrctns>	[0..1]	±		1510
	SecuritiesRTGS <SciesRTGS>	[0..1]	±		1510
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1510
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1511
	TaxCapacity <TaxCpcty>	[0..1]	±		1511
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1511
	Tracking <Trckg>	[0..1]	±		1511
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1512
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1512
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1512
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1512
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1513
	DeliveringSecuritiesSubBalanceType <DlvrgSciesSubBalTp>	[0..1]	±		1513
	ReceivingSecuritiesSubBalanceType <RcvgSciesSubBalTp>	[0..1]	±		1513
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1514

**Constraints**

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022,

and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed

in a released mode.

On Condition

/HoldIndicator is present

And /HoldIndicator/Indicator is equal to value 'true'

Following Must be True

/FXStandingInstruction Must be absent

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

- **SettlementParametersGuideline**

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the BlocTrade field with code BLPA. The children

transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 35.1.26.2.1 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

**HoldIndicator <HldInd>** contains the following elements (see "[HoldIndicator6](#)" on page 1371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1371
	Reason <Rsn>	[0..*]	±		1371

### 35.1.26.2.2 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "[PriorityNumeric4Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1371
Or}	Proprietary <Prtry>	[1..1]	±		1371

### 35.1.26.2.3 SecuritiesTransactionType <SctiesTxTp>

*Presence:* [1..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "[SecuritiesTransactionType47Choice](#)" on page 1329 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1329
Or}	Proprietary <Prtry>	[1..1]	±		1332

### 35.1.26.2.4 SettlementTransactionCondition <SttlmTxCond>

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "SettlementTransactionCondition16Choice" on page 1785 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	±		1787

### 35.1.26.2.5 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 1905

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

### 35.1.26.2.6 BeneficialOwnership <BnfcIOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfcIOwnrsh>** contains one of the following elements (see "BeneficialOwnership4Choice" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1378
Or}	Proprietary <Prtry>	[1..1]	±		1378

### 35.1.26.2.7 BlockTrade <BlickTrad>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction is a block parent or child.

**BlockTrade <BlickTrad>** contains one of the following elements (see "BlockTrade4Choice" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1370

**35.1.26.2.8 CCPEligibility <CCPElgbly>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.**CCPEligibility <CCPElgbly>** contains one of the following elements (see "[CentralCounterPartyEligibility4Choice](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1369
Or}	Proprietary <Prtry>	[1..1]	±		1370

**35.1.26.2.9 DeliveryReturnReason <DlvryRtrRsn>***Presence:* [0..1]*Definition:* Reason for a delivery return.**DeliveryReturnReason <DlvryRtrRsn>** contains one of the following elements (see "[DeliveryReturn3Choice](#)" on page 1355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1356
Or}	Proprietary <Prtry>	[1..1]	±		1356

**35.1.26.2.10 CashClearingSystem <CshClrSys>***Presence:* [0..1]*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1122
Or}	Proprietary <Prtry>	[1..1]	±		1122

**35.1.26.2.11 ExposureType <XpsrTp>***Presence:* [0..1]*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.**ExposureType <XpsrTp>** contains one of the following elements (see "[ExposureType16Choice](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1368
Or}	Proprietary <Prtry>	[1..1]	±		1369

**35.1.26.2.12 FXStandingInstruction <FxStgInstr>***Presence:* [0..1]*Definition:* Specifies whether the foreign exchange standing instruction in place should apply.**FXStandingInstruction <FxStgInstr>** contains one of the following elements (see ["FXStandingInstruction4Choice"](#) on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1367
Or}	Proprietary <Prtry>	[1..1]	±		1367

**35.1.26.2.13 MarketClientSide <MktClntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see ["MarketClientSide6Choice"](#) on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1220
Or}	Proprietary <Prtry>	[1..1]	±		1221

**35.1.26.2.14 NettingEligibility <NetgElgblty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see ["NettingEligibility4Choice"](#) on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1366
Or}	Proprietary <Prtry>	[1..1]	±		1366

**35.1.26.2.15 Registration <Regn>***Presence:* [0..1]*Definition:* Specifies whether registration should occur upon receipt.**Registration <Regn>** contains one of the following elements (see ["Registration9Choice"](#) on page 1377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1377
Or}	Proprietary <Prtry>	[1..1]	±		1377

**35.1.26.2.16 RepurchaseType <RpTp>***Presence:* [0..1]*Definition:* Specifies the type of repurchase transaction.**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType23Choice](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1365
Or}	Proprietary <Prtry>	[1..1]	±		1366

**35.1.26.2.17 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1364
Or}	Proprietary <Prtry>	[1..1]	±		1365

**35.1.26.2.18 SecuritiesRTGS <SctiesRTGS>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1375
Or}	Proprietary <Prtry>	[1..1]	±		1376

**35.1.26.2.19 SettlingCapacity <SttlgCpcty>***Presence:* [0..1]*Definition:* Role of a party in the settlement of the transaction.**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1364

**35.1.26.2.20 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

**35.1.26.2.21 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

**35.1.26.2.22 StampDutyTaxBasis <StmpDtyTaxBsis>***Presence:* [0..1]*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.26.2.23 Tracking <Trckg>***Presence:* [0..1]*Definition:* Specifies whether the loan and/or collateral is tracked.

**Tracking <Trckg>** contains one of the following elements (see ["Tracking4Choice"](#) on page 1361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1361
Or}	Proprietary <Prtry>	[1..1]	±		1361

#### 35.1.26.2.24 AutomaticBorrowing <AutomtcBrrwg>

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see ["AutomaticBorrowing6Choice"](#) on page 1360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1360
Or}	Proprietary <Prtry>	[1..1]	±		1361

#### 35.1.26.2.25 LetterOfGuarantee <LtrOfGrnt>

*Presence:* [0..1]

*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

**LetterOfGuarantee <LtrOfGrnt>** contains one of the following elements (see ["LetterOfGuarantee4Choice"](#) on page 1359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1359
Or}	Proprietary <Prtry>	[1..1]	±		1359

#### 35.1.26.2.26 ReturnLeg <RtrLeg>

*Presence:* [0..1]

*Definition:* Indicates whether, for a securities lending/borrowing settlement transaction, the lender will instruct the return leg as agreed with the borrower.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 1926):

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

#### 35.1.26.2.27 ModificationCancellationAllowed <ModCxlAllwd>

*Presence:* [0..1]

*Definition:* Specifies whether a third party is allowed to modify or cancel the transaction.

**ModificationCancellationAllowed <ModCxlAllwd>** contains one of the following elements (see "ModificationCancellationAllowed4Choice" on page 1358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1358
Or}	Proprietary <Prtry>	[1..1]	±		1359

### 35.1.26.2.28 EligibleForCollateral <ElgblForColl>

*Presence:* [0..1]

*Definition:* Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 35.1.26.2.29 DeliveringSecuritiesSubBalanceType <DlvrGSctiesSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the delivering securities sub balance type indicator (example restriction type for a market infrastructure).

**DeliveringSecuritiesSubBalanceType <DlvrGSctiesSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.26.2.30 ReceivingSecuritiesSubBalanceType <RcvGSctiesSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the receiving securities sub balance type indicator (example restriction type for a market infrastructure).

**ReceivingSecuritiesSubBalanceType <RcvGSctiesSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.26.2.31 CashSubBalanceType <CshSubBalTp>**

*Presence:* [0..1]

*Definition:* Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.26.3 SettlementDetails163**

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		1516
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1516
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1516
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1516
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1517
	BlockTrade <BlckTrad>	[0..1]	±		1517
	CCPEligibility <CCPElgbly>	[0..1]	±		1517
	CashClearingSystem <CshClrSys>	[0..1]	±		1517
	ExposureType <XpsrTp>	[0..1]	±		1518
	MarketClientSide <MktClntSd>	[0..1]	±		1518
	NettingEligibility <NetgElgbly>	[0..1]	±		1518
	Registration <Regn>	[0..1]	±		1518
	RepurchaseType <RpTp>	[0..1]	±		1519
	LegalRestrictions <LglRstrctns>	[0..1]	±		1519
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1519
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1519
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1520
	TaxCapacity <TaxCpcty>	[0..1]	±		1520
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1520
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1521
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1521
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1521
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1521
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1522

### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**35.1.26.3.1 Priority <Prty>***Presence:* [0..1]*Definition:* Specifies whether the transaction was executed with a high priority.**Priority <Prty>** contains one of the following elements (see "[PriorityNumeric4Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1371
Or}	Proprietary <Prtry>	[1..1]	±		1371

**35.1.26.3.2 SecuritiesTransactionType <SctiesTxTp>***Presence:* [1..1]*Definition:* Identifies the type of securities transaction.**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "[SecuritiesTransactionType46Choice](#)" on page 1332 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1332
Or}	Proprietary <Prtry>	[1..1]	±		1335

**35.1.26.3.3 SettlementTransactionCondition <SttlmTxCond>***Presence:* [0..\*]*Definition:* Conditions under which the order/trade was to be settled.**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "[SettlementTransactionCondition16Choice](#)" on page 1785 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	±		1787

**35.1.26.3.4 PartialSettlementIndicator <PrtlSttlmInd>***Presence:* [0..1]*Definition:* Specifies whether partial settlement was allowed.*Datatype:* "[SettlementTransactionCondition5Code](#)" on page 1905

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).

CodeName	Name	Definition
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

### 35.1.26.3.5 BeneficialOwnership <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there was change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see ["BeneficialOwnership4Choice"](#) on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1378
Or}	Proprietary <Prtry>	[1..1]	±		1378

### 35.1.26.3.6 BlockTrade <BlickTrad>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction was a block parent or child.

**BlockTrade <BlickTrad>** contains one of the following elements (see ["BlockTrade4Choice"](#) on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1370

### 35.1.26.3.7 CCPEligibility <CCPElgbly>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction was CCP (Central Counterparty) eligible.

**CCPEligibility <CCPElgbly>** contains one of the following elements (see ["CentralCounterPartyEligibility4Choice"](#) on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1369
Or}	Proprietary <Prtry>	[1..1]	±		1370

### 35.1.26.3.8 CashClearingSystem <CshClrSys>

*Presence:* [0..1]

*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.

**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1122
Or}	Proprietary <Prtry>	[1..1]	±		1122

### 35.1.26.3.9 ExposureType <XpsrTp>

*Presence:* [0..1]

*Definition:* Specifies the underlying business area/type of trade having caused the collateral movement.

**ExposureType <XpsrTp>** contains one of the following elements (see "[ExposureType16Choice](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1368
Or}	Proprietary <Prtry>	[1..1]	±		1369

### 35.1.26.3.10 MarketClientSide <MktClntSd>

*Presence:* [0..1]

*Definition:* Specifies if an instruction was for a market side or a client side transaction.

**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1220
Or}	Proprietary <Prtry>	[1..1]	±		1221

### 35.1.26.3.11 NettingEligibility <NetgElgblty>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction was eligible for netting.

**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1366
Or}	Proprietary <Prtry>	[1..1]	±		1366

### 35.1.26.3.12 Registration <Regn>

*Presence:* [0..1]

*Definition:* Specifies whether registration was to occur upon receipt.

**Registration <Regn>** contains one of the following elements (see "[Registration9Choice](#)" on page 1377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1377
Or}	Proprietary <Prtry>	[1..1]	±		1377

### 35.1.26.3.13 RepurchaseType <RpTp>

*Presence:* [0..1]

*Definition:* Specifies the type of repurchase transaction.

**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType22Choice](#)" on page 1353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1354
Or}	Proprietary <Prtry>	[1..1]	±		1354

### 35.1.26.3.14 LegalRestrictions <LglRstrctns>

*Presence:* [0..1]

*Definition:* Regulatory restrictions applicable to a security.

**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1364
Or}	Proprietary <Prtry>	[1..1]	±		1365

### 35.1.26.3.15 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction was to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1375
Or}	Proprietary <Prtry>	[1..1]	±		1376

### 35.1.26.3.16 SettlingCapacity <SttlgCpcty>

*Presence:* [0..1]

*Definition:* Role of a party in the settlement of the transaction.

**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1364

### 35.1.26.3.17 SettlementSystemMethod <SttlmSysMtd>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction was to be settled through the default or the alternate settlement system.

**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

### 35.1.26.3.18 TaxCapacity <TaxCpcty>

*Presence:* [0..1]

*Definition:* Tax role capacity of the instructing party.

**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

### 35.1.26.3.19 StampDutyTaxBasis <StmpDtyTaxBsis>

*Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.26.3.20 AutomaticBorrowing <AutomtcBrrwg>***Presence:* [0..1]*Definition:* Condition for automatic borrowing.**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing6Choice" on page 1360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1360
Or}	Proprietary <Prtry>	[1..1]	±		1361

**35.1.26.3.21 LetterOfGuarantee <LtrOfGrnt>***Presence:* [0..1]*Definition:* Specifies whether physical settlement was executed using a letter of guarantee or if the physical certificates were used.**LetterOfGuarantee <LtrOfGrnt>** contains one of the following elements (see "LetterOfGuarantee4Choice" on page 1359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1359
Or}	Proprietary <Prtry>	[1..1]	±		1359

**35.1.26.3.22 EligibleForCollateral <ElgblForColl>***Presence:* [0..1]*Definition:* Specifies whether securities were requested to be included in the pool of securities eligible for collateral purposes.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

**35.1.26.3.23 SecuritiesSubBalanceType <SctiesSubBalTp>***Presence:* [0..1]*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.26.3.24 CashSubBalanceType <CshSubBalTp>**

*Presence:* [0..1]

*Definition:* Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.26.4 SettlementDetails171**

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Priority <Prty>	[0..1]	±		1524
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1524
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1524
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1524
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1525
	BlockTrade <BlckTrad>	[0..1]	±		1525
	CCPEligibility <CCPElgbly>	[0..1]	±		1525
	CashClearingSystem <CshClrSys>	[0..1]	±		1525
	ExposureType <XpsrTp>	[0..1]	±		1526
	MarketClientSide <MktClntSd>	[0..1]	±		1526
	NettingEligibility <NetgElgbly>	[0..1]	±		1526
	Registration <Regn>	[0..1]	±		1526
	RepurchaseType <RpTp>	[0..1]	±		1527
	LegalRestrictions <LglRstrctns>	[0..1]	±		1527
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1527
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1527
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1528
	TaxCapacity <TaxCpcty>	[0..1]	±		1528
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1528
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1529
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1529
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1529
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1529
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1530

### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**35.1.26.4.1 Priority <Prty>***Presence:* [0..1]*Definition:* Specifies whether the transaction was executed with a high priority.**Priority <Prty>** contains one of the following elements (see "[PriorityNumeric4Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1371
Or}	Proprietary <Prtry>	[1..1]	±		1371

**35.1.26.4.2 SecuritiesTransactionType <SctiesTxTp>***Presence:* [1..1]*Definition:* Identifies the type of securities transaction.**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "[SecuritiesTransactionType43Choice](#)" on page 1319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1320
Or}	Proprietary <Prtry>	[1..1]	±		1322

**35.1.26.4.3 SettlementTransactionCondition <SttlmTxCond>***Presence:* [0..\*]*Definition:* Conditions under which the order/trade was to be settled.**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "[SettlementTransactionCondition16Choice](#)" on page 1785 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	±		1787

**35.1.26.4.4 PartialSettlementIndicator <PrtlSttlmInd>***Presence:* [0..1]*Definition:* Specifies whether partial settlement was allowed.*Datatype:* "[SettlementTransactionCondition5Code](#)" on page 1905

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).

CodeName	Name	Definition
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

#### 35.1.26.4.5 BeneficialOwnership <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there was change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "[BeneficialOwnership4Choice](#)" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1378
Or}	Proprietary <Prtry>	[1..1]	±		1378

#### 35.1.26.4.6 BlockTrade <BlickTrad>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction was a block parent or child.

**BlockTrade <BlickTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1370

#### 35.1.26.4.7 CCPEligibility <CCPElgbly>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction was CCP (Central Counterparty) eligible.

**CCPEligibility <CCPElgbly>** contains one of the following elements (see "[CentralCounterPartyEligibility4Choice](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1369
Or}	Proprietary <Prtry>	[1..1]	±		1370

#### 35.1.26.4.8 CashClearingSystem <CshClrSys>

*Presence:* [0..1]

*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.

**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1122
Or}	Proprietary <Prtry>	[1..1]	±		1122

#### 35.1.26.4.9 ExposureType <XpsrTp>

*Presence:* [0..1]

*Definition:* Specifies the underlying business area/type of trade having caused the collateral movement.

**ExposureType <XpsrTp>** contains one of the following elements (see "[ExposureType16Choice](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1368
Or}	Proprietary <Prtry>	[1..1]	±		1369

#### 35.1.26.4.10 MarketClientSide <MktClntSd>

*Presence:* [0..1]

*Definition:* Specifies if an instruction was for a market side or a client side transaction.

**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1220
Or}	Proprietary <Prtry>	[1..1]	±		1221

#### 35.1.26.4.11 NettingEligibility <NetgElgblty>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction was eligible for netting.

**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1366
Or}	Proprietary <Prtry>	[1..1]	±		1366

#### 35.1.26.4.12 Registration <Regn>

*Presence:* [0..1]

*Definition:* Specifies whether registration was to occur upon receipt.

**Registration <Regn>** contains one of the following elements (see "[Registration9Choice](#)" on page 1377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1377
Or}	Proprietary <Prtry>	[1..1]	±		1377

#### 35.1.26.4.13 RepurchaseType <RpTp>

*Presence:* [0..1]

*Definition:* Specifies the type of repurchase transaction.

**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType22Choice](#)" on page 1353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1354
Or}	Proprietary <Prtry>	[1..1]	±		1354

#### 35.1.26.4.14 LegalRestrictions <LglRstrctns>

*Presence:* [0..1]

*Definition:* Regulatory restrictions applicable to a security.

**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1364
Or}	Proprietary <Prtry>	[1..1]	±		1365

#### 35.1.26.4.15 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction was to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1375
Or}	Proprietary <Prtry>	[1..1]	±		1376

#### 35.1.26.4.16 SettlingCapacity <SttlgCpcty>

*Presence:* [0..1]

*Definition:* Role of a party in the settlement of the transaction.

**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1364

#### 35.1.26.4.17 SettlementSystemMethod <SttlmSysMtd>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction was to be settled through the default or the alternate settlement system.

**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

#### 35.1.26.4.18 TaxCapacity <TaxCpcty>

*Presence:* [0..1]

*Definition:* Tax role capacity of the instructing party.

**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

#### 35.1.26.4.19 StampDutyTaxBasis <StmpDtyTaxBsis>

*Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.26.4.20 AutomaticBorrowing <AutomtcBrrwg>***Presence:* [0..1]*Definition:* Condition for automatic borrowing.**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing6Choice" on page 1360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1360
Or}	Proprietary <Prtry>	[1..1]	±		1361

**35.1.26.4.21 LetterOfGuarantee <LtrOfGrnt>***Presence:* [0..1]*Definition:* Specifies whether physical settlement was executed using a letter of guarantee or if the physical certificates were used.**LetterOfGuarantee <LtrOfGrnt>** contains one of the following elements (see "LetterOfGuarantee4Choice" on page 1359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1359
Or}	Proprietary <Prtry>	[1..1]	±		1359

**35.1.26.4.22 EligibleForCollateral <ElgblForColl>***Presence:* [0..1]*Definition:* Specifies whether securities were requested to be included in the pool of securities eligible for collateral purposes.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

**35.1.26.4.23 SecuritiesSubBalanceType <SctiesSubBalTp>***Presence:* [0..1]*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.26.4.24 CashSubBalanceType <CshSubBalTp>***Presence:* [0..1]*Definition:* Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.26.5 SettlementDetails170***Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1531
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1531
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1531
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1531
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		1532
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1532
	CashClearingSystem <CshClrSys>	[0..1]	±		1532
	TaxCapacity <TaxCpcty>	[0..1]	±		1533
	MarketClientSide <MktClntSd>	[0..1]	±		1533
	BlockTrade <BlckTrad>	[0..1]	±		1533
	LegalRestrictions <LglRstrctns>	[0..1]	±		1533
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1534
	NettingEligibility <NetgElgblty>	[0..1]	±		1534
	CCPEligibility <CCPElgbly>	[0..1]	±		1534
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1534
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1535

**Constraints**

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**35.1.26.5.1 HoldIndicator <HldInd>**

*Presence:* [0..1]

*Definition:* Indicates whether the transaction is on hold/blocked/frozen.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 1926):

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

**35.1.26.5.2 SettlementTransactionCondition <SttlmTxCond>**

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see ["SettlementTransactionCondition18Choice"](#) on page 1784 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1784
Or}	Proprietary <Prtry>	[1..1]	±		1785

**35.1.26.5.3 SettlingCapacity <SttlgCpcty>**

*Presence:* [0..1]

*Definition:* Role of a party in the settlement of the transaction.

**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see ["SettlingCapacity7Choice"](#) on page 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1364

**35.1.26.5.4 StampDutyTaxBasis <StmpDtyTaxBsis>**

*Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.26.5.5 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1375
Or}	Proprietary <Prtry>	[1..1]	±		1376

### 35.1.26.5.6 BeneficialOwnership <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "BeneficialOwnership4Choice" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1378
Or}	Proprietary <Prtry>	[1..1]	±		1378

### 35.1.26.5.7 CashClearingSystem <CshClrSys>

*Presence:* [0..1]

*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.

**CashClearingSystem <CshClrSys>** contains one of the following elements (see "CashSettlementSystem4Choice" on page 1122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1122
Or}	Proprietary <Prtry>	[1..1]	±		1122

**35.1.26.5.8 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

**35.1.26.5.9 MarketClientSide <MktClntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1220
Or}	Proprietary <Prtry>	[1..1]	±		1221

**35.1.26.5.10 BlockTrade <BlckTrad>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is a block parent or child.**BlockTrade <BlckTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1370

**35.1.26.5.11 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1364
Or}	Proprietary <Prtry>	[1..1]	±		1365

**35.1.26.5.12 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

**35.1.26.5.13 NettingEligibility <NetgElgblty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1366
Or}	Proprietary <Prtry>	[1..1]	±		1366

**35.1.26.5.14 CCPEligibility <CCPElgbly>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.**CCPEligibility <CCPElgbly>** contains one of the following elements (see "[CentralCounterPartyEligibility4Choice](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1369
Or}	Proprietary <Prtry>	[1..1]	±		1370

**35.1.26.5.15 PartialSettlementIndicator <PrtlSttlmInd>***Presence:* [0..1]*Definition:* Specifies whether partial settlement is allowed.*Datatype:* "[SettlementTransactionCondition5Code](#)" on page 1905

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.

CodeName	Name	Definition
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

### 35.1.26.5.16 EligibleForCollateral <ElgblForColl>

*Presence:* [0..1]

*Definition:* Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 35.1.26.6 SettlementDetails168

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	Indicator		1536
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1536
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1536
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1536
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1537
	CashClearingSystem <CshClrSys>	[0..1]	±		1537
	MarketClientSide <MktClntSd>	[0..1]	±		1537
	Registration <Regn>	[0..1]	±		1537
	RepurchaseType <RpTp>	[0..1]	±		1538
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1538
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1538

#### Constraints

- **CashClearingSystemRule**

The CashClearingSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**35.1.26.6.1 HoldIndicator <HldInd>***Presence:* [0..1]*Definition:* Indicates whether the transaction is on hold/blocked/frozen.*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 1926):

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

**35.1.26.6.2 SecuritiesTransactionType <SctiesTxTp>***Presence:* [1..1]*Definition:* Identifies the type of securities transaction.**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see ["SecuritiesTransactionType45Choice"](#) on page 1335 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1335
Or}	Proprietary <Prtry>	[1..1]	±		1337

**35.1.26.6.3 SettlementTransactionCondition <SttlmTxCond>***Presence:* [0..\*]*Definition:* Conditions under which the order/trade is to be settled.**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see ["SettlementTransactionCondition17Choice"](#) on page 1790 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1790
Or}	Proprietary <Prtry>	[1..1]	±		1791

**35.1.26.6.4 PartialSettlementIndicator <PrtlSttlmInd>***Presence:* [0..1]*Definition:* Specifies whether partial settlement is allowed.*Datatype:* ["SettlementTransactionCondition5Code"](#) on page 1905

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

**35.1.26.6.5 BeneficialOwnership <BnfclOwnrsh>***Presence:* [0..1]*Definition:* Specifies whether there is change of beneficial ownership.**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see ["BeneficialOwnership4Choice"](#) on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1378
Or}	Proprietary <Prtry>	[1..1]	±		1378

**35.1.26.6.6 CashClearingSystem <CshClrSys>***Presence:* [0..1]*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.**CashClearingSystem <CshClrSys>** contains one of the following elements (see ["CashSettlementSystem4Choice"](#) on page 1122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1122
Or}	Proprietary <Prtry>	[1..1]	±		1122

**35.1.26.6.7 MarketClientSide <MktClntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see ["MarketClientSide6Choice"](#) on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1220
Or}	Proprietary <Prtry>	[1..1]	±		1221

**35.1.26.6.8 Registration <Regn>***Presence:* [0..1]*Definition:* Specifies whether registration should occur upon receipt.**Registration <Regn>** contains one of the following elements (see ["Registration9Choice"](#) on page 1377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1377
Or}	Proprietary <Prtry>	[1..1]	±		1377

**35.1.26.6.9 RepurchaseType <RpTp>***Presence:* [0..1]*Definition:* Specifies whether the rate is fixed, variable or a forfeit.**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType13Choice](#)" on page 1376 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1376
Or}	Proprietary <Prtry>	[1..1]	±		1376

**35.1.26.6.10 SecuritiesRTGS <SctiesRTGS>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1375
Or}	Proprietary <Prtry>	[1..1]	±		1376

**35.1.26.6.11 StampDutyTaxBasis <StmpDtyTaxBsis>***Presence:* [0..1]*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.26.7 SettlementDetails167***Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1541
	Priority <Prty>	[0..1]	±		1541
	SecuritiesTransactionType <SctiesTxTp>	[1..1]	±		1541
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1541
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1542
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1542
	BlockTrade <BlckTrad>	[0..1]	±		1542
	CCPEligibility <CCPElgbly>	[0..1]	±		1543
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1543
	CashClearingSystem <CshClrSys>	[0..1]	±		1543
	ExposureType <XpsrTp>	[0..1]	±		1543
	FXStandingInstruction <FxStglInstr>	[0..1]	±		1544
	MarketClientSide <MktClntSd>	[0..1]	±		1544
	NettingEligibility <NetgElgbly>	[0..1]	±		1544
	Registration <Regn>	[0..1]	±		1544
	RepurchaseType <RpTp>	[0..1]	±		1545
	LegalRestrictions <LglRstrctns>	[0..1]	±		1545
	SecuritiesRTGS <SctiesRTGS>	[0..1]	±		1545
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1545
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1546
	TaxCapacity <TaxCpcty>	[0..1]	±		1546
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1546
	Tracking <Trckg>	[0..1]	±		1546
	AutomaticBorrowing <AutomtcBrrwg>	[0..1]	±		1547
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1547
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1547
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1547
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1548
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1548
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1548

**Constraints**

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present.

In ISO 15022, and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transaction is instructed in a released mode.

```
On Condition
    /HoldIndicator is present
    And    /HoldIndicator/Indicator is equal to value 'true'
Following Must be True
    /FXStandingInstruction Must be absent
```

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

- **SettlementParametersGuideline**

- Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

- Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

- Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer related fields is governed by a market practice document.

- Block Trades:

The parent transaction must be identified using the BlocTrade field with code BLPA. The children transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 35.1.26.7.1 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

**HoldIndicator <HldInd>** contains the following elements (see "[HoldIndicator6](#)" on page 1371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1371
	Reason <Rsn>	[0..*]	±		1371

### 35.1.26.7.2 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "[PriorityNumeric4Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Numeric <Nmrc>	[1..1]	Text		1371
Or}	Proprietary <Prtry>	[1..1]	±		1371

### 35.1.26.7.3 SecuritiesTransactionType <SctiesTxTp>

*Presence:* [1..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "[SecuritiesTransactionType44Choice](#)" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1322
Or}	Proprietary <Prtry>	[1..1]	±		1325

### 35.1.26.7.4 SettlementTransactionCondition <SttlmTxCond>

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "SettlementTransactionCondition20Choice" on page 1788 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1789
Or}	Proprietary <Prtry>	[1..1]	±		1790

### 35.1.26.7.5 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 1905

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

### 35.1.26.7.6 BeneficialOwnership <BnfcOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfcOwnrsh>** contains one of the following elements (see "BeneficialOwnership4Choice" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1378
Or}	Proprietary <Prtry>	[1..1]	±		1378

### 35.1.26.7.7 BlockTrade <BlickTrad>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction is a block parent or child.

**BlockTrade <BlickTrad>** contains one of the following elements (see "BlockTrade4Choice" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1370

**35.1.26.7.8 CCPEligibility <CCPElgbly>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.**CCPEligibility <CCPElgbly>** contains one of the following elements (see "[CentralCounterPartyEligibility4Choice](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1369
Or}	Proprietary <Prtry>	[1..1]	±		1370

**35.1.26.7.9 DeliveryReturnReason <DlvryRtrRsn>***Presence:* [0..1]*Definition:* Reason for a delivery return.**DeliveryReturnReason <DlvryRtrRsn>** contains one of the following elements (see "[DeliveryReturn3Choice](#)" on page 1355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1356
Or}	Proprietary <Prtry>	[1..1]	±		1356

**35.1.26.7.10 CashClearingSystem <CshClrSys>***Presence:* [0..1]*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1122
Or}	Proprietary <Prtry>	[1..1]	±		1122

**35.1.26.7.11 ExposureType <XpsrTp>***Presence:* [0..1]*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.**ExposureType <XpsrTp>** contains one of the following elements (see "[ExposureType16Choice](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1368
Or}	Proprietary <Prtry>	[1..1]	±		1369

**35.1.26.7.12 FXStandingInstruction <FxStgInstr>***Presence:* [0..1]*Definition:* Specifies whether the foreign exchange standing instruction in place should apply.**FXStandingInstruction <FxStgInstr>** contains one of the following elements (see ["FXStandingInstruction4Choice"](#) on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1367
Or}	Proprietary <Prtry>	[1..1]	±		1367

**35.1.26.7.13 MarketClientSide <MktClntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see ["MarketClientSide6Choice"](#) on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1220
Or}	Proprietary <Prtry>	[1..1]	±		1221

**35.1.26.7.14 NettingEligibility <NetgElgblty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see ["NettingEligibility4Choice"](#) on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1366
Or}	Proprietary <Prtry>	[1..1]	±		1366

**35.1.26.7.15 Registration <Regn>***Presence:* [0..1]*Definition:* Specifies whether registration should occur upon receipt.**Registration <Regn>** contains one of the following elements (see ["Registration9Choice"](#) on page 1377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1377
Or}	Proprietary <Prtry>	[1..1]	±		1377

**35.1.26.7.16 RepurchaseType <RpTp>***Presence:* [0..1]*Definition:* Specifies whether the rate is fixed, variable or a forfeit.**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType23Choice](#)" on page 1365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1365
Or}	Proprietary <Prtry>	[1..1]	±		1366

**35.1.26.7.17 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1364
Or}	Proprietary <Prtry>	[1..1]	±		1365

**35.1.26.7.18 SecuritiesRTGS <SctiesRTGS>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1375
Or}	Proprietary <Prtry>	[1..1]	±		1376

**35.1.26.7.19 SettlingCapacity <SttlgCpcty>***Presence:* [0..1]*Definition:* Role of a party in the settlement of the transaction.**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1364

**35.1.26.7.20 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

**35.1.26.7.21 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

**35.1.26.7.22 StampDutyTaxBasis <StmpDtyTaxBsis>***Presence:* [0..1]*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.26.7.23 Tracking <Trckg>***Presence:* [0..1]*Definition:* Specifies whether the loan and/or collateral is tracked.

**Tracking <Trckg>** contains one of the following elements (see ["Tracking4Choice"](#) on page 1361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1361
Or}	Proprietary <Prtry>	[1..1]	±		1361

#### 35.1.26.7.24 AutomaticBorrowing <AutomtcBrrwg>

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see ["AutomaticBorrowing6Choice"](#) on page 1360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1360
Or}	Proprietary <Prtry>	[1..1]	±		1361

#### 35.1.26.7.25 LetterOfGuarantee <LtrOfGrnt>

*Presence:* [0..1]

*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

**LetterOfGuarantee <LtrOfGrnt>** contains one of the following elements (see ["LetterOfGuarantee4Choice"](#) on page 1359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1359
Or}	Proprietary <Prtry>	[1..1]	±		1359

#### 35.1.26.7.26 ReturnLeg <RtrLeg>

*Presence:* [0..1]

*Definition:* Indicates whether, for a securities lending/borrowing settlement transaction, the lender will instruct the return leg as agreed with the borrower.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 1926):

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

#### 35.1.26.7.27 ModificationCancellationAllowed <ModCxlAllwd>

*Presence:* [0..1]

*Definition:* Specifies whether a third party is allowed to modify or cancel the transaction.

**ModificationCancellationAllowed <ModCxlAllwd>** contains one of the following elements (see "ModificationCancellationAllowed4Choice" on page 1358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1358
Or}	Proprietary <Prtry>	[1..1]	±		1359

### 35.1.26.7.28 EligibleForCollateral <ElgblForColl>

*Presence:* [0..1]

*Definition:* Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 35.1.26.7.29 SecuritiesSubBalanceType <SctiesSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.26.7.30 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.26.8 SettlementDetails166

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HoldIndicator <HldInd>	[0..1]	±		1549
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1550
	SecuritiesTransactionType <ScitiesTxTp>	[1..1]	±		1550
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1550
	StampDutyTaxBasis <StrmpDtyTaxBsis>	[0..1]	±		1550
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		1551
	Registration <Regn>	[0..1]	±		1551
	BeneficialOwnership <BnfclOwnrsh>	[0..1]	±		1551
	ExposureType <XpsrTp>	[0..1]	±		1552
	CashClearingSystem <CshClrSys>	[0..1]	±		1552
	TaxCapacity <TaxCpcty>	[0..1]	±		1552
	RepurchaseType <RpTp>	[0..1]	±		1552
	MarketClientSide <MktClntSd>	[0..1]	±		1553
	BlockTrade <BlckTrad>	[0..1]	±		1553
	LegalRestrictions <LglRstrctns>	[0..1]	±		1553
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1553
	NettingEligibility <NetgElgblty>	[0..1]	±		1554
	CCPEligibility <CCPElgblty>	[0..1]	±		1554
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1554
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1554
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1555

#### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

#### 35.1.26.8.1 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

**HoldIndicator** <HldInd> contains the following elements (see "HoldIndicator6" on page 1371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Indicator <Ind>	[1..1]	Indicator		1371
	Reason <Rsn>	[0..*]	±		1371

### 35.1.26.8.2 SettlementTransactionCondition <SttlmTxCond>

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition** <SttlmTxCond> contains one of the following elements (see "SettlementTransactionCondition16Choice" on page 1785 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	±		1787

### 35.1.26.8.3 SecuritiesTransactionType <SctiesTxTp>

*Presence:* [1..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType** <SctiesTxTp> contains one of the following elements (see "SecuritiesTransactionType44Choice" on page 1322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1322
Or}	Proprietary <Prtry>	[1..1]	±		1325

### 35.1.26.8.4 SettlingCapacity <SttlgCpcty>

*Presence:* [0..1]

*Definition:* Role of a party in the settlement of the transaction.

**SettlingCapacity** <SttlgCpcty> contains one of the following elements (see "SettlingCapacity7Choice" on page 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1364

### 35.1.26.8.5 StampDutyTaxBasis <StmpDtyTaxBsis>

*Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis** <StmpDtyTaxBsis> contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.26.8.6 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS** <SctiesRTGS> contains one of the following elements (see "SecuritiesRTGS4Choice" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1375
Or}	Proprietary <Prtry>	[1..1]	±		1376

### 35.1.26.8.7 Registration <Regn>

*Presence:* [0..1]

*Definition:* Specifies whether registration should occur upon receipt.

**Registration** <Regn> contains one of the following elements (see "Registration9Choice" on page 1377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1377
Or}	Proprietary <Prtry>	[1..1]	±		1377

### 35.1.26.8.8 BeneficialOwnership <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership** <BnfclOwnrsh> contains one of the following elements (see "BeneficialOwnership4Choice" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1378
Or}	Proprietary <Prtry>	[1..1]	±		1378

**35.1.26.8.9 ExposureType <XpsrTp>***Presence:* [0..1]*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.**ExposureType <XpsrTp>** contains one of the following elements (see "[ExposureType16Choice](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1368
Or}	Proprietary <Prtry>	[1..1]	±		1369

**35.1.26.8.10 CashClearingSystem <CshClrSys>***Presence:* [0..1]*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1122
Or}	Proprietary <Prtry>	[1..1]	±		1122

**35.1.26.8.11 TaxCapacity <TaxCpcty>***Presence:* [0..1]*Definition:* Tax role capacity of the instructing party.**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

**35.1.26.8.12 RepurchaseType <RpTp>***Presence:* [0..1]*Definition:* Specifies whether the rate is fixed, variable or a forfeit.**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType22Choice](#)" on page 1353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1354
Or}	Proprietary <Prtry>	[1..1]	±		1354

**35.1.26.8.13 MarketClientSide <MktClntSd>***Presence:* [0..1]*Definition:* Specifies if an instruction is for a market side or a client side transaction.**MarketClientSide <MktClntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1220
Or}	Proprietary <Prtry>	[1..1]	±		1221

**35.1.26.8.14 BlockTrade <BlckTrad>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is a block parent or child.**BlockTrade <BlckTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1370

**35.1.26.8.15 LegalRestrictions <LglRstrctns>***Presence:* [0..1]*Definition:* Regulatory restrictions applicable to a security.**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1364
Or}	Proprietary <Prtry>	[1..1]	±		1365

**35.1.26.8.16 SettlementSystemMethod <SttlmSysMtd>***Presence:* [0..1]*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "[SettlementSystemMethod4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

**35.1.26.8.17 NettingEligibility <NetgElgblty>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is eligible for netting.**NettingEligibility <NetgElgblty>** contains one of the following elements (see "[NettingEligibility4Choice](#)" on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1366
Or}	Proprietary <Prtry>	[1..1]	±		1366

**35.1.26.8.18 CCPEligibility <CCPElgbly>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.**CCPEligibility <CCPElgbly>** contains one of the following elements (see "[CentralCounterPartyEligibility4Choice](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1369
Or}	Proprietary <Prtry>	[1..1]	±		1370

**35.1.26.8.19 LetterOfGuarantee <LtrOfGrnt>***Presence:* [0..1]*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.**LetterOfGuarantee <LtrOfGrnt>** contains one of the following elements (see "[LetterOfGuarantee4Choice](#)" on page 1359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1359
Or}	Proprietary <Prtry>	[1..1]	±		1359

**35.1.26.8.20 PartialSettlementIndicator <PrtlSttlmInd>***Presence:* [0..1]*Definition:* Specifies whether partial settlement is allowed.*Datatype:* "[SettlementTransactionCondition5Code](#)" on page 1905

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.

CodeName	Name	Definition
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

#### 35.1.26.8.21 EligibleForCollateral <ElgblForColl>

*Presence:* [0..1]

*Definition:* Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 1926):

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

#### 35.1.26.9 SettlementDetails165

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesTransactionType <SctiesTxTp>	[0..1]	±		1559
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1559
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1559
	CCPEligibility <CCPElgbly>	[0..1]	±		1559
	DeliveryReturnReason <DlvryRtrRsn>	[0..1]	±		1560
	CashClearingSystem <CshClrSys>	[0..1]	±		1560
	ExposureType <XpsrTp>	[0..1]	±		1560
	FXStandingInstruction <FxStgInstr>	[0..1]	±		1560
	MarketClientSide <MktClntSd>	[0..1]	±		1561
	NettingEligibility <NetgElgbly>	[0..1]	±		1561
	Registration <Regn>	[0..1]	±		1561
	LegalRestrictions <LglRstrctns>	[0..1]	±		1561
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1562
	TaxCapacity <TaxCpcty>	[0..1]	±		1562
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1562
	Tracking <Trckg>	[0..1]	±		1562
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1563
	ReturnLeg <RtrLeg>	[0..1]	Indicator		1563
	ModificationCancellationAllowed <ModCxlAllwd>	[0..1]	±		1563
	EligibleForCollateral <ElgblForColl>	[0..1]	Indicator		1563
	SecuritiesSubBalanceType <SctiesSubBalTp>	[0..1]	±		1564
	CashSubBalanceType <CshSubBalTp>	[0..1]	±		1564

### Constraints

- **CashSettlementSystemUsageRule**

Cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSDs and central banks.

- **OpeningClosingUsageRule**

For settlement of two parts transactions (Securities Financing, buy-sell back, sell buy-back), the opening/initiation and closing/return of the transaction will be confirmed by sending the below combination of ReceiveDelivery codes and SettlementTransactionType codes:

Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: Repo (REPU)

Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: Repo (REPU)

Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Lending Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SecuritiesBorrowing (SECB)

Sell-Buy Back: Sell

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

ReceiveDelivery: Receive (RECE)

SettlementTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

ReceiveDelivery: Delivery (DELI)

SettlementTransactionType: CollateralIn (COLI).

- **SettlementDetailsElementsUsageRule**

Conditions of use of the codes for the SettlementDetails field must be pre-agreed between account owner and account servicer.

### 35.1.26.9.1 SecuritiesTransactionType <SctiesTxTp>

*Presence:* [0..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "SecuritiesTransactionType47Choice" on page 1329 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1329
Or}	Proprietary <Prtry>	[1..1]	±		1332

### 35.1.26.9.2 SettlementTransactionCondition <SttlmTxCond>

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "SettlementTransactionCondition16Choice" on page 1785 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	±		1787

### 35.1.26.9.3 BeneficialOwnership <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "BeneficialOwnership4Choice" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1378
Or}	Proprietary <Prtry>	[1..1]	±		1378

### 35.1.26.9.4 CCPEligibility <CCPElgbly>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

**CCPEligibility <CCPElgbly>** contains one of the following elements (see "[CentralCounterPartyEligibility4Choice](#)" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1369
Or}	Proprietary <Prtry>	[1..1]	±		1370

### 35.1.26.9.5 DeliveryReturnReason <DlvryRtrRsn>

*Presence:* [0..1]

*Definition:* Reason for a delivery return.

**DeliveryReturnReason <DlvryRtrRsn>** contains one of the following elements (see "[DeliveryReturn3Choice](#)" on page 1355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1356
Or}	Proprietary <Prtry>	[1..1]	±		1356

### 35.1.26.9.6 CashClearingSystem <CshClrSys>

*Presence:* [0..1]

*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.

**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1122
Or}	Proprietary <Prtry>	[1..1]	±		1122

### 35.1.26.9.7 ExposureType <XpsrTp>

*Presence:* [0..1]

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

**ExposureType <XpsrTp>** contains one of the following elements (see "[ExposureType16Choice](#)" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1368
Or}	Proprietary <Prtry>	[1..1]	±		1369

### 35.1.26.9.8 FXStandingInstruction <FxStgInstr>

*Presence:* [0..1]

*Definition:* Specifies whether the forex standing instruction in place should apply.

**FXStandingInstruction <FxStgInstr>** contains one of the following elements (see "FXStandingInstruction4Choice" on page 1367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1367
Or}	Proprietary <Prtry>	[1..1]	±		1367

### 35.1.26.9.9 MarketClientSide <MktClntSd>

*Presence:* [0..1]

*Definition:* Specifies if an instruction is for a market side or a client side transaction.

**MarketClientSide <MktClntSd>** contains one of the following elements (see "MarketClientSide6Choice" on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1220
Or}	Proprietary <Prtry>	[1..1]	±		1221

### 35.1.26.9.10 NettingEligibility <NetgElgblty>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is eligible for netting.

**NettingEligibility <NetgElgblty>** contains one of the following elements (see "NettingEligibility4Choice" on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1366
Or}	Proprietary <Prtry>	[1..1]	±		1366

### 35.1.26.9.11 Registration <Regn>

*Presence:* [0..1]

*Definition:* Specifies whether registration should occur upon receipt.

**Registration <Regn>** contains one of the following elements (see "Registration9Choice" on page 1377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1377
Or}	Proprietary <Prtry>	[1..1]	±		1377

### 35.1.26.9.12 LegalRestrictions <LglRstrctns>

*Presence:* [0..1]

*Definition:* Regulatory restrictions applicable to a security.

**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1364
Or}	Proprietary <Prtry>	[1..1]	±		1365

### 35.1.26.9.13 SettlingCapacity <SttlgCpcty>

*Presence:* [0..1]

*Definition:* Role of a party in the settlement of the transaction.

**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1364

### 35.1.26.9.14 TaxCapacity <TaxCpcty>

*Presence:* [0..1]

*Definition:* Tax role capacity of the instructing party.

**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

### 35.1.26.9.15 StampDutyTaxBasis <StmpDtyTaxBsis>

*Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.26.9.16 Tracking <Trckg>

*Presence:* [0..1]

*Definition:* Specifies whether the loan and/or collateral is tracked.

**Tracking <Trckg>** contains one of the following elements (see "[Tracking4Choice](#)" on page 1361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1361
Or}	Proprietary <Prtry>	[1..1]	±		1361

### 35.1.26.9.17 LetterOfGuarantee <LtrOfGrnt>

*Presence:* [0..1]

*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

**LetterOfGuarantee <LtrOfGrnt>** contains one of the following elements (see "[LetterOfGuarantee4Choice](#)" on page 1359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1359
Or}	Proprietary <Prtry>	[1..1]	±		1359

### 35.1.26.9.18 ReturnLeg <RtrLeg>

*Presence:* [0..1]

*Definition:* Indicates whether, for a securities lending/borrowing settlement transaction, the lender will instruct the return leg as agreed with the borrower.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 1926):

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

### 35.1.26.9.19 ModificationCancellationAllowed <ModCxlAllwd>

*Presence:* [0..1]

*Definition:* Specifies whether a third party is allowed to modify or cancel the transaction.

**ModificationCancellationAllowed <ModCxlAllwd>** contains one of the following elements (see "[ModificationCancellationAllowed4Choice](#)" on page 1358 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1358
Or}	Proprietary <Prtry>	[1..1]	±		1359

### 35.1.26.9.20 EligibleForCollateral <ElgblForColl>

*Presence:* [0..1]

*Definition:* Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 35.1.26.9.21 SecuritiesSubBalanceType <SctiesSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.26.9.22 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the cash sub balance type indicator, for example, the restriction type for a market infrastructure.

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.26.10 SettlementDetails150

*Definition:* Details of settlement of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementTransactionCondition <SttlmTxCond>	[0..*]	±		1565
	SettlingCapacity <SttlgCpcty>	[0..1]	±		1566
	StampDutyTaxBasis <StmpDtyTaxBsis>	[0..1]	±		1566
	SecuritiesRTGS <ScitiesRTGS>	[0..1]	±		1566
	Registration <Regn>	[0..1]	±		1566
	BeneficialOwnership <BnfcOwnrsh>	[0..1]	±		1567
	CashClearingSystem <CshClrSys>	[0..1]	±		1567
	TaxCapacity <TaxCpcty>	[0..1]	±		1567
	RepurchaseType <RpTp>	[0..1]	±		1567
	MarketClientSide <MktClntSd>	[0..1]	±		1568
	BlockTrade <BlckTrad>	[0..1]	±		1568
	LegalRestrictions <LglRstrctns>	[0..1]	±		1568
	SettlementSystemMethod <SttlmSysMtd>	[0..1]	±		1568
	NettingEligibility <NetgElgblty>	[0..1]	±		1569
	CCPEligibility <CCPElgblty>	[0..1]	±		1569
	LetterOfGuarantee <LtrOfGrnt>	[0..1]	±		1569
	PartialSettlementIndicator <PrtlSttlmInd>	[0..1]	CodeSet		1570

### Constraints

- **CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

### 35.1.26.10.1 SettlementTransactionCondition <SttlmTxCond>

*Presence:* [0..\*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "SettlementTransactionCondition16Choice" on page 1785 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	±		1787

**35.1.26.10.2 SettlingCapacity <SttlgCpcty>***Presence:* [0..1]*Definition:* Role of a party in the settlement of the transaction.**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "[SettlingCapacity7Choice](#)" on page 1363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1364

**35.1.26.10.3 StampDutyTaxBasis <StmpDtyTaxBsis>***Presence:* [0..1]*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.26.10.4 SecuritiesRTGS <SctiesRTGS>***Presence:* [0..1]*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "[SecuritiesRTGS4Choice](#)" on page 1375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1375
Or}	Proprietary <Prtry>	[1..1]	±		1376

**35.1.26.10.5 Registration <Regn>***Presence:* [0..1]*Definition:* Specifies whether registration should occur upon receipt.

**Registration <Regn>** contains one of the following elements (see "[Registration9Choice](#)" on page 1377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1377
Or}	Proprietary <Prtry>	[1..1]	±		1377

### 35.1.26.10.6 BeneficialOwnership <BnfcOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfcOwnrsh>** contains one of the following elements (see "[BeneficialOwnership4Choice](#)" on page 1378 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1378
Or}	Proprietary <Prtry>	[1..1]	±		1378

### 35.1.26.10.7 CashClearingSystem <CshClrSys>

*Presence:* [0..1]

*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.

**CashClearingSystem <CshClrSys>** contains one of the following elements (see "[CashSettlementSystem4Choice](#)" on page 1122 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1122
Or}	Proprietary <Prtry>	[1..1]	±		1122

### 35.1.26.10.8 TaxCapacity <TaxCpcty>

*Presence:* [0..1]

*Definition:* Tax role capacity of the instructing party.

**TaxCapacity <TaxCpcty>** contains one of the following elements (see "[TaxCapacityParty4Choice](#)" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1362
Or}	Proprietary <Prtry>	[1..1]	±		1362

### 35.1.26.10.9 RepurchaseType <RpTp>

*Presence:* [0..1]

*Definition:* Specifies whether the rate is fixed, variable or a forfeit.

**RepurchaseType <RpTp>** contains one of the following elements (see "[RepurchaseType22Choice](#)" on page 1353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1354
Or}	Proprietary <Prtry>	[1..1]	±		1354

### 35.1.26.10.10 MarketClientSide <MktCIntSd>

*Presence:* [0..1]

*Definition:* Specifies if an instruction is for a market side or a client side transaction.

**MarketClientSide <MktCIntSd>** contains one of the following elements (see "[MarketClientSide6Choice](#)" on page 1220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1220
Or}	Proprietary <Prtry>	[1..1]	±		1221

### 35.1.26.10.11 BlockTrade <BlckTrad>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction is a block parent or child.

**BlockTrade <BlckTrad>** contains one of the following elements (see "[BlockTrade4Choice](#)" on page 1370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1370
Or}	Proprietary <Prtry>	[1..1]	±		1370

### 35.1.26.10.12 LegalRestrictions <LglRstrctns>

*Presence:* [0..1]

*Definition:* Regulatory restrictions applicable to a security.

**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "[Restriction5Choice](#)" on page 1364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1364
Or}	Proprietary <Prtry>	[1..1]	±		1365

### 35.1.26.10.13 SettlementSystemMethod <SttlmSysMtd>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

**SettlementSystemMethod** <SttlmSysMtd> contains one of the following elements (see "SettlementSystemMethod4Choice" on page 1362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1363
Or}	Proprietary <Prtry>	[1..1]	±		1363

#### 35.1.26.10.14 NettingEligibility <NetgElgblty>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is eligible for netting.

**NettingEligibility** <NetgElgblty> contains one of the following elements (see "NettingEligibility4Choice" on page 1366 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1366
Or}	Proprietary <Prtry>	[1..1]	±		1366

#### 35.1.26.10.15 CCPEligibility <CCPElgblty>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

**CCPEligibility** <CCPElgblty> contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 1369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1369
Or}	Proprietary <Prtry>	[1..1]	±		1370

#### 35.1.26.10.16 LetterOfGuarantee <LttrOfGrnt>

*Presence:* [0..1]

*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

**LetterOfGuarantee** <LttrOfGrnt> contains one of the following elements (see "LetterOfGuarantee4Choice" on page 1359 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1359
Or}	Proprietary <Prtry>	[1..1]	±		1359

**35.1.26.10.17 PartialSettlementIndicator <PrtlSttlmInd>***Presence:* [0..1]*Definition:* Specifies whether partial settlement is allowed.*Datatype:* "SettlementTransactionCondition5Code" on page 1905

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

**35.1.27 Settlement Instruction****35.1.27.1 StandingSettlementInstruction16***Definition:* Details of the standing settlement instruction to be applied.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementStandingInstructionDatabase <SttlmStgInstrDB>	[1..1]	±		1571
	Counterparty <CtrPty>	[1..1]	±		1571
	Vendor <Vndr>	[0..1]	±		1571
	OtherDeliveringSettlementParties <OthrDlvrngSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1571
	OtherReceivingSettlementParties <OthrRcvngSttlmPties>	[0..1]	±	C9, C17, C30, C31, C32, C33, C41	1573

**Constraints**

- VendorPresenceRule**

If the settlement standing instruction database is a vendor database, then the vendor must be identified.

On Condition

/SettlementStandingInstructionDatabase/Code is equal to value 'VendorDatabase'

Following Must be True  
/Vendor Must be present

### 35.1.27.1.1 SettlementStandingInstructionDatabase <SttImStgInstrDB>

*Presence:* [1..1]

*Definition:* Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

**SettlementStandingInstructionDatabase <SttImStgInstrDB>** contains one of the following elements (see "[SettlementStandingInstructionDatabase4Choice](#)" on page 1355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1355
Or}	Proprietary <Prtry>	[1..1]	±		1355

### 35.1.27.1.2 Counterparty <CtrPty>

*Presence:* [1..1]

*Definition:* Identification of the buyer or seller in a standing settlement instruction enabling to derive the Standing Settlement Instruction.

**Counterparty <CtrPty>** contains one of the following elements (see "[Counterparty13Choice](#)" on page 1408 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Seller <Sellr>	[1..1]	±		1408
Or}	Buyer <Buyr>	[1..1]	±		1408

### 35.1.27.1.3 Vendor <Vndr>

*Presence:* [0..1]

*Definition:* Vendor of the settlement standing instruction database that is to be consulted.

**Vendor <Vndr>** contains the following elements (see "[PartyIdentification136](#)" on page 1446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		1446
	LEI <LEI>	[0..1]	IdentifierSet		1446

### 35.1.27.1.4 OtherDeliveringSettlementParties <OthrDlvrgSttImPties>

*Presence:* [0..1]

*Definition:* Delivering parties, other than the seller, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

*Impacted by:* C9 "BookTransferGuideline", C17 "DepositoryGuideline", C30 "Party2PresenceRule", C31 "Party3PresenceRule", C32 "Party4PresenceRule", C33 "Party5PresenceRule", C41 "SettlementChainGuideline"

**OtherDeliveringSettlementParties <OthrDlvrgSttlmPties>** contains the following elements (see "SettlementParties76" on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

### Constraints

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
```

Following Must be True  
/Party2 Must be present

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

On Condition  
/Party4 is present  
Following Must be True  
/Party3 Must be present

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

On Condition  
/Party5 is present  
Following Must be True  
/Party4 Must be present

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

### 35.1.27.1.5 OtherReceivingSettlementParties <OthrRcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Receiving parties, other than the buyer, needed for deriving the standing settlement instruction (for example, depository) or provided for information purposes (for example, instructing party settlement chain).

*Impacted by:* [C9 "BookTransferGuideline"](#), [C17 "DepositoryGuideline"](#), [C30 "Party2PresenceRule"](#), [C31 "Party3PresenceRule"](#), [C32 "Party4PresenceRule"](#), [C33 "Party5PresenceRule"](#), [C41 "SettlementChainGuideline"](#)

**OtherReceivingSettlementParties <OthrRcvgSttlmPties>** contains the following elements (see ["SettlementParties76"](#) on page 1416 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		1417
	Party1 <Pty1>	[0..1]	±		1418
	Party2 <Pty2>	[0..1]	±		1418
	Party3 <Pty3>	[0..1]	±		1419
	Party4 <Pty4>	[0..1]	±		1419
	Party5 <Pty5>	[0..1]	±		1420

**Constraints**

- **BookTransferGuideline**

In case of own account internal transfer, own account external transfer, portfolio transfer and in specie transfer (see SecuritiesTransactionType), the account of (delivering) Party2 at (delivering) Party1 must be provided.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC is to be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the counterparty depository included in the message.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

- **Party2PresenceRule**

If Party2 is present, then Party1 must be present.

```
On Condition
  /Party2 is present
Following Must be True
  /Party1 Must be present
```

- **Party3PresenceRule**

If Party3 is present, then Party2 must be present.

```
On Condition
  /Party3 is present
Following Must be True
  /Party2 Must be present
```

- **Party4PresenceRule**

If Party4 is present, then Party3 must be present.

```
On Condition
  /Party4 is present
Following Must be True
  /Party3 Must be present
```

- **Party5PresenceRule**

If Party5 is present, then Party4 must be present.

```
On Condition
  /Party5 is present
Following Must be True
  /Party4 Must be present
```

- **SettlementChainGuideline**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive

free or against payment settlement instructions; the depository, the participant of the depository (Party1) and the client of Party1 (Party2).

The data format for the identification of Party1 depends on the market. If no country specific requirement is available, BIC is recommended.

For more details, see the relevant market practice document on [www.smpg.info](http://www.smpg.info).

## 35.1.28 Statement Basis

### 35.1.28.1 StatementBasis8Choice

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1575
Or}	Proprietary <Prtry>	[1..1]	±		1575

#### 35.1.28.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Statement basis expressed as an ISO 20022 code.

*Datatype:* "StatementBasis2Code" on page 1909

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

#### 35.1.28.1.2 Proprietary <Prtry>

*Presence:* [1..1]

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

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.28.2 StatementBasis7Choice

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1576
Or}	Proprietary <Prtry>	[1..1]	±		1576

#### 35.1.28.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Statement basis expressed as an ISO 20022 code.

*Datatype:* "StatementBasis1Code" on page 1909

CodeName	Name	Definition
CONT	Contractual	The statement is based on contractual settlement date irrespective of settled data positions.
SETT	Settled	The statement is based on settled date positions to the knowledge of the sender at the time of the statement preparation.
TRAD	Traded	The statement is based on trade date positions.

#### 35.1.28.2.2 Proprietary <Prtry>

*Presence:* [1..1]

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

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

## 35.1.29 Statement Update Type

### 35.1.29.1 StatementType5Choice

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1577
Or}	Proprietary <Prtry>	[1..1]	±		1577

**35.1.29.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Statement type expressed as an ISO 20022 code.*Datatype:* "SecuritiesStatementType1Code" on page 1887

CodeName	Name	Definition
CUST	Custody	Statement is a custody statement.
ACCT	Accounting	Statement is an accounting statement.

**35.1.29.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Statement type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30 Status****35.1.30.1 NoSpecifiedReason1***Definition:* No specified reason available for the status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1577

**35.1.30.1.1 NoSpecifiedReason <NoSpcfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1835

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

**35.1.30.2 RejectionStatus30Choice***Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1578
Or}	Reason <Rsn>	[1..*]			1578
	Code <Cd>	[1..1]			1578
{Or	Code <Cd>	[1..1]	CodeSet		1578
Or}	Proprietary <Prtry>	[1..1]	±		1579
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1579

### 35.1.30.2.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

### 35.1.30.2.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the rejection status.

**Reason <Rsn>** contains the following **RejectionReason49** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1578
{Or	Code <Cd>	[1..1]	CodeSet		1578
Or}	Proprietary <Prtry>	[1..1]	±		1579
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1579

#### 35.1.30.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionReason37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1578
Or}	Proprietary <Prtry>	[1..1]	±		1579

#### 35.1.30.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason55Code" on page 1870

CodeName	Name	Definition
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
OTHR	Other	Other. See Narrative.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
SSID	StandingSettlementInstructionRejection	Standing Settlement Instruction is unknown or invalid.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.

#### 35.1.30.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.30.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 1929

#### 35.1.30.3 PendingProcessingStatus17Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1580
Or}	Reason <Rsn>	[1..*]			1580
	Code <Cd>	[1..1]			1580
{Or	Code <Cd>	[1..1]	CodeSet		1580
Or}	Proprietary <Prtry>	[1..1]	±		1581
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1581

### 35.1.30.3.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

### 35.1.30.3.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending processing status.

**Reason <Rsn>** contains the following **PendingProcessingReason14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1580
{Or	Code <Cd>	[1..1]	CodeSet		1580
Or}	Proprietary <Prtry>	[1..1]	±		1581
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1581

#### 35.1.30.3.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Code <Cd>** contains one of the following **PendingProcessingReason16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1580
Or}	Proprietary <Prtry>	[1..1]	±		1581

#### 35.1.30.3.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

*Datatype:* "PendingFailingReason1Code" on page 1838

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

#### 35.1.30.3.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.30.3.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 1929

#### 35.1.30.4 AcknowledgedAcceptedStatus32Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1581
Or}	Reason <Rsn>	[1..*]			1582
	Code <Cd>	[1..1]			1582
{Or	Code <Cd>	[1..1]	CodeSet		1582
Or}	Proprietary <Prtry>	[1..1]	±		1582
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1583

#### 35.1.30.4.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

**35.1.30.4.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the acknowledged accepted status.**Reason <Rsn>** contains the following **AcknowledgementReason20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1582
{Or	Code <Cd>	[1..1]	CodeSet		1582
Or}	Proprietary <Prtry>	[1..1]	±		1582
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1583

**35.1.30.4.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Reason provided for the status.**Code <Cd>** contains one of the following **AcknowledgementReason23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1582
Or}	Proprietary <Prtry>	[1..1]	±		1582

**35.1.30.4.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.*Datatype:* "AcknowledgementReason9Code" on page 1796

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

**35.1.30.4.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.4.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1929**35.1.30.5 CancellationReason23***Definition:* Specifies the reason why the instruction or request is cancelled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1583
{Or	Code <Cd>	[1..1]	CodeSet		1583
Or}	Proprietary <Prtry>	[1..1]	±		1584
	CorporateActionEventIdentification <CorpActnEvtId>	[0..1]	Text		1584

**35.1.30.5.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction is cancelled.**Code <Cd>** contains one of the following **CancellationReason36Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1583
Or}	Proprietary <Prtry>	[1..1]	±		1584

**35.1.30.5.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.*Datatype:* "CancelledStatusReason16Code" on page 1800

CodeName	Name	Definition
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
BYIY	CancelledDueToBuyIn	Instruction has been cancelled because a buy-in has been initiated.
CTHP	CancelledByThirdParty	Instruction is cancelled by a Third party.

CodeName	Name	Definition
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.

### 35.1.30.5.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.5.2 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Provides the corporate action event identification of the event that triggered the cancellation.

*Datatype:* "[Max35Text](#)" on page 1929

### 35.1.30.6 ProprietaryReason4

*Definition:* Proprietary identification of the reason related to a status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1585
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1585

**Constraints**

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**35.1.30.6.1 Reason <Rsn>**

*Presence:* [0..1]

*Definition:* Proprietary identification of the reason related to a status.

**Reason <Rsn>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.6.2 AdditionalReasonInformation <AddtlRsnInf>**

*Presence:* [0..1]

*Definition:* Provides additional information about the processed instruction.

*Datatype:* "[Max210Text](#)" on page 1929

**35.1.30.7 PendingStatus40Choice**

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1585
Or}	Reason <Rsn>	[1..*]			1586
	Code <Cd>	[1..1]			1586
{Or	Code <Cd>	[1..1]	CodeSet		1586
Or}	Proprietary <Prtry>	[1..1]	±		1589
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1589

**35.1.30.7.1 NoSpecifiedReason <NoSpdfdRsn>**

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1835

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

**35.1.30.7.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the pending status.**Reason <Rsn>** contains the following **PendingReason18** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1586
{Or	Code <Cd>	[1..1]	CodeSet		1586
Or}	Proprietary <Prtry>	[1..1]	±		1589
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1589

**35.1.30.7.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending status.**Code <Cd>** contains one of the following **PendingReason31Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1586
Or}	Proprietary <Prtry>	[1..1]	±		1589

**35.1.30.7.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending status.*Datatype:* "PendingReason1Code" on page 1844

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.

CodeName	Name	Definition
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.

CodeName	Name	Definition
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.

CodeName	Name	Definition
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

### 35.1.30.7.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.7.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 1929

## 35.1.30.8 PendingStatus39Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1590
Or}	Reason <Rsn>	[1..*]			1590
	Code <Cd>	[1..1]			1590
{Or	Code <Cd>	[1..1]	CodeSet		1590
Or}	Proprietary <Prtry>	[1..1]	±		1591
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1591

### 35.1.30.8.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

### 35.1.30.8.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending status.

**Reason <Rsn>** contains the following **PendingReason17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1590
{Or	Code <Cd>	[1..1]	CodeSet		1590
Or}	Proprietary <Prtry>	[1..1]	±		1591
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1591

#### 35.1.30.8.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

**Code <Cd>** contains one of the following **PendingReason30Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1590
Or}	Proprietary <Prtry>	[1..1]	±		1591

#### 35.1.30.8.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the cancellation request is pending.

*Datatype:* "PendingReason9Code" on page 1854

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

#### 35.1.30.8.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the cancellation request is pending.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.30.8.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 1929

#### 35.1.30.9 PendingStatus38Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1592
Or}	Reason <Rsn>	[1..*]			1592
	Code <Cd>	[1..1]			1592
{Or	Code <Cd>	[1..1]	CodeSet		1592
Or}	Proprietary <Prtry>	[1..1]	±		1593
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1593

### 35.1.30.9.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

### 35.1.30.9.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending status.

**Reason <Rsn>** contains the following **PendingReason16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1592
{Or	Code <Cd>	[1..1]	CodeSet		1592
Or}	Proprietary <Prtry>	[1..1]	±		1593
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1593

#### 35.1.30.9.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

**Code <Cd>** contains one of the following **PendingReason28Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1592
Or}	Proprietary <Prtry>	[1..1]	±		1593

#### 35.1.30.9.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason code why the instruction or request is pending.

*Datatype:* "PendingReason6Code" on page 1850

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.

### 35.1.30.9.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason code why the instruction or request is pending, using a proprietary format.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.9.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 1929

## 35.1.30.10 RepairStatus14Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1594
Or}	Reason <Rsn>	[1..*]			1594
	Code <Cd>	[1..1]			1594
{Or	Code <Cd>	[1..1]	CodeSet		1594
Or}	Proprietary <Prtry>	[1..1]	±		1596
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1596

### 35.1.30.10.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

### 35.1.30.10.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the repair status.

**Reason <Rsn>** contains the following **RepairReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1594
{Or	Code <Cd>	[1..1]	CodeSet		1594
Or}	Proprietary <Prtry>	[1..1]	±		1596
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1596

#### 35.1.30.10.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RepairReason12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1594
Or}	Proprietary <Prtry>	[1..1]	±		1596

#### 35.1.30.10.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RepairReason5Code" on page 1872

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.

CodeName	Name	Definition
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
VASU	VariableRateSupport	Unrecognised or invalid variable rate support (repurchase agreement).
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
TERM	ClosingDateTime	Unrecognised or invalid closing date/time.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.

### 35.1.30.10.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.10.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 1929

### 35.1.30.11 RepairStatus13Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1597
Or}	Reason <Rsn>	[1..*]			1597
	Code <Cd>	[1..1]			1597
{Or	Code <Cd>	[1..1]	CodeSet		1598
Or}	Proprietary <Prtry>	[1..1]	±		1599
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1599

#### 35.1.30.11.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

#### 35.1.30.11.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the repair status.

**Reason <Rsn>** contains the following **RepairReason9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1597
{Or	Code <Cd>	[1..1]	CodeSet		1598
Or}	Proprietary <Prtry>	[1..1]	±		1599
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1599

##### 35.1.30.11.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair status.

**Code <Cd>** contains one of the following **RepairReason10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1598
Or}	Proprietary <Prtry>	[1..1]	±		1599

### 35.1.30.11.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RepairReason4Code" on page 1871

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.

CodeName	Name	Definition
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.

#### 35.1.30.11.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.30.11.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 1929

#### 35.1.30.12 RepairStatus12Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1600
Or}	Reason <Rsn>	[1..*]			1600
	Code <Cd>	[1..1]			1600
{Or	Code <Cd>	[1..1]	CodeSet		1600
Or}	Proprietary <Prtry>	[1..1]	±		1602
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1602

### 35.1.30.12.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

### 35.1.30.12.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the repair status.

**Reason <Rsn>** contains the following **RepairReason8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1600
{Or	Code <Cd>	[1..1]	CodeSet		1600
Or}	Proprietary <Prtry>	[1..1]	±		1602
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1602

#### 35.1.30.12.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RepairReason10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1600
Or}	Proprietary <Prtry>	[1..1]	±		1602

#### 35.1.30.12.2.1.1 Code <Cd>

*Presence:* [1..1]

**Definition:** Specifies the reason why the instruction/request has a repair or rejection status.

**Datatype:** "RepairReason4Code" on page 1871

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.

CodeName	Name	Definition
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.

### 35.1.30.12.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.12.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 1929

### 35.1.30.13 RejectionStatus21Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1603
Or}	Reason <Rsn>	[1..*]			1603
	Code <Cd>	[1..1]			1603
{Or	Code <Cd>	[1..1]	CodeSet		1603
Or}	Proprietary <Prtry>	[1..1]	±		1605
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1605

**35.1.30.13.1 NoSpecifiedReason <NoSpcfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1835

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

**35.1.30.13.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the rejection status.**Reason <Rsn>** contains the following **RejectionReason30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1603
{Or	Code <Cd>	[1..1]	CodeSet		1603
Or}	Proprietary <Prtry>	[1..1]	±		1605
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1605

**35.1.30.13.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.**Code <Cd>** contains one of the following **RejectionReason27Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1603
Or}	Proprietary <Prtry>	[1..1]	±		1605

**35.1.30.13.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.*Datatype:* "RejectionReason37Code" on page 1863

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

### 35.1.30.13.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see ["GenericIdentification30"](#) on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.13.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* ["Max210Text"](#) on page 1929

## 35.1.30.14 RejectionStatus20Choice

*Definition:* Choice of rejection status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1606
Or}	Reason <Rsn>	[1..1]			1606
	Code <Cd>	[1..1]			1606
{Or	Code <Cd>	[1..1]	CodeSet		1606
Or}	Proprietary <Prtry>	[1..1]	±		1607
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1607

### 35.1.30.14.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

### 35.1.30.14.2 Reason <Rsn>

*Presence:* [1..1]

*Definition:* Specifies the reason of the rejection or repair status.

**Reason <Rsn>** contains the following **RejectionReason29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1606
{Or	Code <Cd>	[1..1]	CodeSet		1606
Or}	Proprietary <Prtry>	[1..1]	±		1607
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1607

#### 35.1.30.14.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **ConsentOrRejectionReason4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1606
Or}	Proprietary <Prtry>	[1..1]	±		1607

#### 35.1.30.14.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the counterparty response has a rejection status.

*Datatype:* "CounterpartyResponseStatusReason1Code" on page 1809

CodeName	Name	Definition
CPTR	CounterpartyTransaction	Specifies that the response is related to an allegation from the counterparty.
CPCX	CounterpartyCancellation	Specifies that the response is related to the cancellation request of the counterparty.
CPMD	CounterpartyModification	Specifies that the response is related to the modification request of the counterparty.

### 35.1.30.14.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the counterparty response has a rejection status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.14.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 1929

### 35.1.30.15 RejectionStatus19Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1607
Or}	Reason <Rsn>	[1..*]			1608
	Code <Cd>	[1..1]			1608
{Or	Code <Cd>	[1..1]	CodeSet		1608
Or}	Proprietary <Prtry>	[1..1]	±		1610
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1610

### 35.1.30.15.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

### 35.1.30.15.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the rejection status.

**Reason <Rsn>** contains the following **RejectionReason28** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1608
{Or	Code <Cd>	[1..1]	CodeSet		1608
Or}	Proprietary <Prtry>	[1..1]	±		1610
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1610

#### 35.1.30.15.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionReason26Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1608
Or}	Proprietary <Prtry>	[1..1]	±		1610

##### 35.1.30.15.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason38Code" on page 1865

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.

CodeName	Name	Definition
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/time.

CodeName	Name	Definition
VASU	VariableRateSupportRejection	Unrecognised or invalid variable rate support (repurchase agreement).
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

### 35.1.30.15.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.15.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 1929

### 35.1.30.16 RejectionStatus18Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1611
Or}	Reason <Rsn>	[1..*]			1611
	Code <Cd>	[1..1]			1611
{Or	Code <Cd>	[1..1]	CodeSet		1612
Or}	Proprietary <Prtry>	[1..1]	±		1613
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1614

#### 35.1.30.16.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

#### 35.1.30.16.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the rejection status.

**Reason <Rsn>** contains the following **RejectionReason26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1611
{Or	Code <Cd>	[1..1]	CodeSet		1612
Or}	Proprietary <Prtry>	[1..1]	±		1613
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1614

##### 35.1.30.16.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason provided for the status.

**Code <Cd>** contains one of the following **RejectionReason24Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1612
Or}	Proprietary <Prtry>	[1..1]	±		1613

### 35.1.30.16.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason31Code" on page 1861

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.

CodeName	Name	Definition
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVL	InvalidLink	Invalid or unrecognized link.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

### 35.1.30.16.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.16.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1929**35.1.30.17 RejectionStatus17Choice***Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1614
Or}	Reason <Rsn>	[1..*]			1614
	Code <Cd>	[1..1]			1614
{Or	Code <Cd>	[1..1]	CodeSet		1615
Or}	Proprietary <Prtry>	[1..1]	±		1616
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1617

**35.1.30.17.1 NoSpecifiedReason <NoSpcfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1835

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

**35.1.30.17.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the rejection status.**Reason <Rsn>** contains the following **RejectionReason25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1614
{Or	Code <Cd>	[1..1]	CodeSet		1615
Or}	Proprietary <Prtry>	[1..1]	±		1616
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1617

**35.1.30.17.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionReason23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1615
Or}	Proprietary <Prtry>	[1..1]	±		1616

### 35.1.30.17.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason30Code" on page 1859

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.

CodeName	Name	Definition
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

### 35.1.30.17.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.17.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1929**35.1.30.18 PendingProcessingStatus13Choice***Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1617
Or}	Reason <Rsn>	[1..*]			1617
	Code <Cd>	[1..1]			1617
{Or	Code <Cd>	[1..1]	CodeSet		1618
Or}	Proprietary <Prtry>	[1..1]	±		1618
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1618

**35.1.30.18.1 NoSpecifiedReason <NoSpcfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1835

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

**35.1.30.18.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the pending processing status.**Reason <Rsn>** contains the following **PendingProcessingReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1617
{Or	Code <Cd>	[1..1]	CodeSet		1618
Or}	Proprietary <Prtry>	[1..1]	±		1618
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1618

**35.1.30.18.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending processing status.

**Code <Cd>** contains one of the following **PendingProcessingReason12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1618
Or}	Proprietary <Prtry>	[1..1]	±		1618

### 35.1.30.18.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

*Datatype:* "PendingProcessingReason3Code" on page 1840

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
CERT	WrongCertificatesNumbers	Certificate number error.

### 35.1.30.18.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.18.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 1929

### 35.1.30.19 PendingProcessingStatus12Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1619
Or}	Reason <Rsn>	[1..*]			1619
	Code <Cd>	[1..1]			1619
{Or	Code <Cd>	[1..1]	CodeSet		1620
Or}	Proprietary <Prtry>	[1..1]	±		1621
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1621

#### 35.1.30.19.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

#### 35.1.30.19.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending processing status.

**Reason <Rsn>** contains the following **PendingProcessingReason9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1619
{Or	Code <Cd>	[1..1]	CodeSet		1620
Or}	Proprietary <Prtry>	[1..1]	±		1621
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1621

##### 35.1.30.19.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Code <Cd>** contains one of the following **PendingProcessingReason11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1620
Or}	Proprietary <Prtry>	[1..1]	±		1621

### 35.1.30.19.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

*Datatype:* "PendingProcessingReason1Code" on page 1838

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.

### 35.1.30.19.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.19.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 1929

## 35.1.30.20 PendingProcessingStatus11Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1621
Or}	Reason <Rsn>	[1..*]			1622
	Code <Cd>	[1..1]			1622
{Or	Code <Cd>	[1..1]	CodeSet		1622
Or}	Proprietary <Prtry>	[1..1]	±		1624
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1624

### 35.1.30.20.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1835

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

### 35.1.30.20.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending processing status.

**Reason <Rsn>** contains the following **PendingProcessingReason8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1622
{Or	Code <Cd>	[1..1]	CodeSet		1622
Or}	Proprietary <Prtry>	[1..1]	±		1624
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1624

#### 35.1.30.20.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Code <Cd>** contains one of the following **PendingProcessingReason10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1622
Or}	Proprietary <Prtry>	[1..1]	±		1624

##### 35.1.30.20.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

*Datatype:* "PendingProcessingReason2Code" on page 1839

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.

CodeName	Name	Definition
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

**35.1.30.20.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending processing status.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.20.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 1929**35.1.30.21 InstructionProcessingStatus33Choice***Definition:* Choice of formats for an instruction processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingProcessing <PdgPrcg>	[1..1]	±		1624
Or	CancellationRequested <CxlReqd>	[1..1]	±	C4	1625
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1625
Or	Cancelled <Canc>	[1..1]	±		1625
Or	Generated <Gnrtd>	[1..1]			1626
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1626
Or}	Reason <Rsn>	[1..*]	±		1626
Or	Repair <Rpr>	[1..1]	±		1627
Or	PendingCancellation <PdgCxl>	[1..1]	±		1627
Or}	ModificationRequested <ModReqd>	[1..1]	±	C4	1628

**35.1.30.21.1 PendingProcessing <PdgPrcg>***Presence:* [1..1]*Definition:* Processing of the instruction/request is pending.

**PendingProcessing <PdgPrcg>** contains one of the following elements (see "PendingProcessingStatus11Choice" on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1621
Or}	Reason <Rsn>	[1..*]			1622
	Code <Cd>	[1..1]			1622
{Or	Code <Cd>	[1..1]	CodeSet		1622
Or}	Proprietary <Prtry>	[1..1]	±		1624
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1624

### 35.1.30.21.2 CancellationRequested <CxlReqd>

*Presence:* [1..1]

*Definition:* Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request.

*Impacted by:* C4 "AdditionalReasonInformationRule"

**CancellationRequested <CxlReqd>** contains the following elements (see "ProprietaryReason4" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1585
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1585

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 35.1.30.21.3 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus21Choice" on page 1780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1780
Or}	Reason <Rsn>	[1..*]	±		1780

### 35.1.30.21.4 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction has been cancelled.

**Cancelled <Canc>** contains one of the following elements (see "CancellationStatus24Choice" on page 1628 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1628
Or}	Reason <Rsn>	[1..*]			1628
	Code <Cd>	[1..1]			1629
{Or	Code <Cd>	[1..1]	CodeSet		1629
Or}	Proprietary <Prtry>	[1..1]	±		1630
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1630

### 35.1.30.21.5 Generated <Gnrtd>

*Presence:* [1..1]

*Definition:* Transaction was created by the account servicer or a third party. It was not instructed directly by the account owner.

**Generated <Gnrtd>** contains one of the following **GeneratedStatus7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1626
Or}	Reason <Rsn>	[1..*]	±		1626

#### 35.1.30.21.5.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

#### 35.1.30.21.5.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the generated status.

**Reason <Rsn>** contains the following elements (see "[GeneratedReason5](#)" on page 1707 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1708
{Or	Code <Cd>	[1..1]	CodeSet		1708
Or}	Proprietary <Prtry>	[1..1]	±		1708
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1709

### 35.1.30.21.6 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction/request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "[RepairStatus12Choice](#)" on page 1599 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1600
Or}	Reason <Rsn>	[1..*]			1600
	Code <Cd>	[1..1]			1600
{Or	Code <Cd>	[1..1]	CodeSet		1600
Or}	Proprietary <Prtry>	[1..1]	±		1602
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1602

### 35.1.30.21.7 PendingCancellation <PdgCxl>

*Presence:* [1..1]

*Definition:* Cancellation request from yourself for this instruction is pending waiting for further processing.

**PendingCancellation <PdgCxl>** contains one of the following elements (see "[PendingStatus38Choice](#)" on page 1591 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1592
Or}	Reason <Rsn>	[1..*]			1592
	Code <Cd>	[1..1]			1592
{Or	Code <Cd>	[1..1]	CodeSet		1592
Or}	Proprietary <Prtry>	[1..1]	±		1593
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1593

**35.1.30.21.8 ModificationRequested <ModReqd>***Presence:* [1..1]*Definition:* Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.*Impacted by:* C4 "AdditionalReasonInformationRule"**ModificationRequested <ModReqd>** contains the following elements (see "ProprietaryReason4" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1585
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1585

**Constraints**

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**35.1.30.22 CancellationStatus24Choice***Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1628
Or}	Reason <Rsn>	[1..*]			1628
	Code <Cd>	[1..1]			1629
{Or	Code <Cd>	[1..1]	CodeSet		1629
Or}	Proprietary <Prtry>	[1..1]	±		1630
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1630

**35.1.30.22.1 NoSpecifiedReason <NoSpdfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1835

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

**35.1.30.22.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the cancellation status.

**Reason <Rsn>** contains the following **CancellationReason22** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1629
{Or	Code <Cd>	[1..1]	CodeSet		1629
Or}	Proprietary <Prtry>	[1..1]	±		1630
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1630

### 35.1.30.22.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction is cancelled.

**Code <Cd>** contains one of the following **CancellationReason36Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1629
Or}	Proprietary <Prtry>	[1..1]	±		1630

### 35.1.30.22.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

*Datatype:* "CancelledStatusReason16Code" on page 1800

CodeName	Name	Definition
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
BYIY	CancelledDueToBuyIn	Instruction has been cancelled because a buy-in has been initiated.
CTHP	CancelledByThirdParty	Instruction is cancelled by a Third party.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.

CodeName	Name	Definition
CANS	CancelledBySystem	Transaction is cancelled by the system.
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.

### 35.1.30.22.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.22.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 1929

### 35.1.30.23 RejectionOrRepairStatus29Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1630
Or}	Reason <Rsn>	[1..*]	±		1630

#### 35.1.30.23.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1835

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

#### 35.1.30.23.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the rejection or repair status.

**Reason <Rsn>** contains the following elements (see "RejectionOrRepairReason23" on page 1773 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[0..*]			1774
{Or	Code <Cd>	[1..1]	CodeSet		1774
Or}	Proprietary <Prtry>	[1..1]	±		1775
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1775

### 35.1.30.24 ResponseStatus6Choice

*Definition:* Choice of response status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Consented <Cnsntd>	[1..1]			1631
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1632
Or}	Reason <Rsn>	[1..*]			1632
	Code <Cd>	[1..1]			1632
{Or	Code <Cd>	[1..1]	CodeSet		1632
Or}	Proprietary <Prtry>	[1..1]	±		1633
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1633
Or	Rejected <Rjctd>	[1..1]	±		1633
Or}	Pending <Pdg>	[1..1]	±		1633

#### 35.1.30.24.1 Consented <Cnsntd>

*Presence:* [1..1]

*Definition:* Reason provided for the status.

**Consented <Cnsntd>** contains one of the following **ConsentStatus4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1632
Or}	Reason <Rsn>	[1..*]			1632
	Code <Cd>	[1..1]			1632
{Or	Code <Cd>	[1..1]	CodeSet		1632
Or}	Proprietary <Prtry>	[1..1]	±		1633
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1633

**35.1.30.24.1.1 NoSpecifiedReason <NoSpdfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1835

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

**35.1.30.24.1.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Reason provided for the status.**Reason <Rsn>** contains the following **ConsentReason4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1632
{Or	Code <Cd>	[1..1]	CodeSet		1632
Or}	Proprietary <Prtry>	[1..1]	±		1633
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1633

**35.1.30.24.1.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Reason provided for the status.**Code <Cd>** contains one of the following **ConsentOrRejectionReason4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1632
Or}	Proprietary <Prtry>	[1..1]	±		1633

**35.1.30.24.1.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the counterparty response has a rejection status.*Datatype:* "CounterpartyResponseStatusReason1Code" on page 1809

CodeName	Name	Definition
CPTR	CounterpartyTransaction	Specifies that the response is related to an allegation from the counterparty.
CPCX	CounterpartyCancellation	Specifies that the response is related to the cancellation request of the counterparty.
CPMD	CounterpartyModification	Specifies that the response is related to the modification request of the counterparty.

**35.1.30.24.1.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the counterparty response has a rejection status.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.24.1.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 1929**35.1.30.24.2 Rejected <Rjctd>***Presence:* [1..1]*Definition:* Rejected status of an instruction, advice or request.**Rejected <Rjctd>** contains one of the following elements (see "[RejectionStatus20Choice](#)" on page 1605 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1606
Or}	Reason <Rsn>	[1..1]			1606
	Code <Cd>	[1..1]			1606
{Or	Code <Cd>	[1..1]	CodeSet		1606
Or}	Proprietary <Prtry>	[1..1]	±		1607
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1607

**35.1.30.24.3 Pending <Pdg>***Presence:* [1..1]*Definition:* Pending status of an instruction, advice or request.**Pending <Pdg>** contains one of the following elements (see "[PendingStatus20Choice](#)" on page 1782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Forwarded <Fwdd>	[1..1]	±		1782
Or}	UnderInvestigation <UdrInvstgtn>	[1..1]	±		1783

### **35.1.30.25 Reason16Choice**

*Definition:* Choice of reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	RepoCallAcknowledgementReason <RepoCallAckRsn>	[0..1]			1636
{Or	Code <Cd>	[1..1]	CodeSet		1636
Or}	Proprietary <Prtry>	[1..1]	±		1636
Or	CancellationReason <CxlRsn>	[0..1]	±		1637
Or	PendingCancellationReason <PdgCxlRsn>	[0..1]			1637
{Or	Code <Cd>	[1..1]	CodeSet		1637
Or}	Proprietary <Prtry>	[1..1]	±		1638
Or	GeneratedReason <GnrtdRsn>	[0..1]			1638
{Or	Code <Cd>	[1..1]	CodeSet		1638
Or}	Proprietary <Prtry>	[1..1]	±		1639
Or	DeniedReason <DndRsn>	[0..1]			1639
{Or	Code <Cd>	[1..1]	CodeSet		1639
Or}	Proprietary <Prtry>	[1..1]	±		1640
Or	AcknowledgedAcceptedReason <AckdAccptdRsn>	[0..1]			1640
{Or	Code <Cd>	[1..1]	CodeSet		1640
Or}	Proprietary <Prtry>	[1..1]	±		1641
Or	PendingReason <PdgRsn>	[0..1]			1641
{Or	Code <Cd>	[1..1]	CodeSet		1642
Or}	Proprietary <Prtry>	[1..1]	±		1645
Or	FailingReason <FIngRsn>	[0..1]			1645
{Or	Code <Cd>	[1..1]	CodeSet		1646
Or}	Proprietary <Prtry>	[1..1]	±		1649
Or	PendingProcessingReason <PdgPrcgRsn>	[0..1]			1649
{Or	Code <Cd>	[1..1]	CodeSet		1649
Or}	Proprietary <Prtry>	[1..1]	±		1650
Or	RejectionReason <RjctnRsn>	[0..1]			1651
{Or	Code <Cd>	[1..1]	CodeSet		1651
Or}	Proprietary <Prtry>	[1..1]	±		1655
Or	RepairReason <RprRsn>	[0..1]			1655
{Or	Code <Cd>	[1..1]	CodeSet		1655
Or}	Proprietary <Prtry>	[1..1]	±		1657

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	PendingModificationReason <PdgModRsn>	[0..1]			1658
{Or	Code <Cd>	[1..1]	CodeSet		1658
Or}	Proprietary <Prtry>	[1..1]	±		1658
Or}	UnmatchedReason <UmtchdRsn>	[0..1]			1659
{Or	Code <Cd>	[1..1]	CodeSet		1659
Or}	Proprietary <Prtry>	[1..1]	±		1661

**Constraints**

- ReasonRule**

If the reason is requested, then it must be in line with the reasons available for the message type requested.

**35.1.30.25.1 RepoCallAcknowledgementReason <RepoCallAckRsn>**

*Presence:* [0..1]

*Definition:* Specifies additional information on the repurchase agreement call request acknowledgement.

**RepoCallAcknowledgementReason <RepoCallAckRsn>** contains one of the following **AcknowledgementReason13Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1636
Or}	Proprietary <Prtry>	[1..1]	±		1636

**35.1.30.25.1.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

*Datatype:* "RepoCallAcknowledgementReason2Code" on page 1877

CodeName	Name	Definition
CALD	InProcess	Repurchase agreement call is in process.
CALP	Processed	Repurchase agreement call is processed.
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.

**35.1.30.25.1.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.25.2 CancellationReason <CxIRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

**CancellationReason <CxIRsn>** contains one of the following elements (see "[CancellationReason20Choice](#)" on page 1664 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1664
Or}	Proprietary <Prtry>	[1..1]	±		1665

### 35.1.30.25.3 PendingCancellationReason <PdgCxIRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the cancellation request is pending.

**PendingCancellationReason <PdgCxIRsn>** contains one of the following **PendingCancellationReasons4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1637
Or}	Proprietary <Prtry>	[1..1]	±		1638

#### 35.1.30.25.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the cancellation request is pending.

*Datatype:* "[PendingReason7Code](#)" on page 1850

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.

CodeName	Name	Definition
DQUA	QuantityDisagreement	Quantity of financial instruments does not match.

### 35.1.30.25.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the cancellation request is pending.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.25.4 GeneratedReason <GnrtdRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the transaction was generated.

**GeneratedReason <GnrtdRsn>** contains one of the following **GeneratedReasons5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1638
Or}	Proprietary <Prtry>	[1..1]	±		1639

#### 35.1.30.25.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the transaction was generated.

*Datatype:* "[GeneratedReason3Code](#)" on page 1827

CodeName	Name	Definition
COLL	CollateralManagement	Transaction has been generated for collateral management purposes.
CLAI	MarketClaim	Transaction resulting from a market claim.
OTHR	Other	Other. See Narrative.
RODE	ReturnRefusedDumps	Relates to the return of financial instruments resulting from a rejected delivery without matching operation.
SPLI	SplitShaping	Transaction has been generated to enable settlement following a shortage of position.

CodeName	Name	Definition
THRD	ThirdParty	Transaction has been generated by a third party, for example, a central counterparty.
TRAN	Transformation	Transaction has been generated due to transformation following a corporate action.

#### 35.1.30.25.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the transaction was generated.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.30.25.5 DeniedReason <DndRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the request was denied.

**DeniedReason <DndRsn>** contains one of the following **DeniedReason14Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1639
Or}	Proprietary <Prtry>	[1..1]	±		1640

##### 35.1.30.25.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request was denied.

*Datatype:* "DeniedReason7Code" on page 1813

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAL	CallDeniedSinceAlreadyApplied	Repo call request was denied since another call already applies.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.

CodeName	Name	Definition
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.
DFOR	DeniedSinceNotAllowed	Repo call request was denied. Call not allowed on the concerned repo, for example, out of delay.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.
DSET	DeniedSinceSettled	Request was denied because the instruction was settled.
IPNC	InstructionProcessed	Instruction has been processed and cannot be cancelled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.

### 35.1.30.25.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request was denied.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.25.6 AcknowledgedAcceptedReason <AckdAccptdRsn>

*Presence:* [0..1]

*Definition:* Specifies additional information about the processed instruction.

**AcknowledgedAcceptedReason <AckdAccptdRsn>** contains one of the following **AcknowledgementReason12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1640
Or}	Proprietary <Prtry>	[1..1]	±		1641

#### 35.1.30.25.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

*Datatype:* "AcknowledgementReason5Code" on page 1795

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
RQWV	AcceptedWithoutVotingRights	Instruction registration is accepted but the registration is not in full, that is, not with voting rights.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

### 35.1.30.25.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.25.7 PendingReason <PdgRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**PendingReason <PdgRsn>** contains one of the following **PendingReason29Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1642
Or}	Proprietary <Prtry>	[1..1]	±		1645

### 35.1.30.25.7.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

*Datatype:* "PendingReason8Code" on page 1851

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
AUTH	SentToTaxAuthorities	Tax reclaim has been sent to the tax authorities.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.

CodeName	Name	Definition
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositaryReceipts	Deposit of shares for the issuing of depositary receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.

CodeName	Name	Definition
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
DQUA	QuantityDisagreement	Quantity of financial instruments does not match.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
MCER	MissingCertification	Awaiting receipt of adequate certification.
NPAY	NoPayment	Payment has not been made by issuer.
NSEC	NotDelivered	Financial instruments have not been delivered by the issuer.

CodeName	Name	Definition
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
VLDA	ValidForTaxAuthorities	For tax reclaim, the event is pending, the tax reclaim is valid for the tax authorities.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
OTHR	Other	Other. See Narrative.
IPNC	CancelNotPossible	Instruction has been processed and cannot be cancelled.

### 35.1.30.25.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.25.8 FailingReason <FIngRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

**FailingReason** <FIngRsn> contains one of the following **FailingReason9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1646
Or}	Proprietary <Prtry>	[1..1]	±		1649

### 35.1.30.25.8.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

*Datatype:* "FailingReason1Code" on page 1817

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.

CodeName	Name	Definition
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.

CodeName	Name	Definition
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.

CodeName	Name	Definition
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

### 35.1.30.25.8.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.25.9 PendingProcessingReason <PdgPrcgRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**PendingProcessingReason <PdgPrcgRsn>** contains one of the following **PendingProcessingReason11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1649
Or}	Proprietary <Prtry>	[1..1]	±		1650

#### 35.1.30.25.9.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

*Datatype:* "[PendingProcessingReason1Code](#)" on page 1838

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for

CodeName	Name	Definition
		example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.

### 35.1.30.25.9.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.25.10 RejectionReason <RjctnRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction/request has a rejected status.

**RejectionReason <RjctnRsn>** contains one of the following **RejectionReason22Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1651
Or}	Proprietary <Prtry>	[1..1]	±		1655

#### 35.1.30.25.10.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "[RejectionReason39Code](#)" on page 1867

CodeName	Name	Definition
ULNK	InvalidReference	Linked reference is unknown.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
DADR	AddressDetailsRejection	Address details are incorrect or cannot be recognised.
INIR	InstructionIrrevocable	Instruction is irrevocable.
CANC	OptionCancelled	Option is not valid; it has been cancelled by the market or service provider, and cannot be responded to. Any responses already processed against this option

CodeName	Name	Definition
		are considered void and new responses will be required.
INTV	OptionInactive	Option is not active and can no longer be responded to. Any responses already processed against this option will remain valid, for example, expired option.
INVA	InvalidForTaxAuthorities	For tax reclaim, the reclaim is invalid for the tax authorities.
REFT	RefusedByTaxAuthorities	Reclaim is refused by the tax authorities.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
LACK	LackofSecurities	Instructed position exceeds the eligible balance.
LATE	MarketDeadlineMissed	Received after market deadline.
NMTY	Mismatch	Mismatch between option number and option type.
OPNM	OptionNumberRejection	Unrecognised option number.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
OPTY	InvalidOptionType	Invalid option type.
DCAN	RejectedSinceAlreadyCancelled	Cancellation request was rejected since the instruction has already been cancelled.
DPRG	RejectedSinceInProgress	Cancellation request has been rejected because the instruction process is in progress or has been processed.
EVNM	UnrecognisedIdentification	Unrecognised event number.
STAT	MissingStatutes	Missing statutes or commercial register or other legal documents.
STAM	NotStampedOrSigned	Financial instrument has not been stamped and/or duly signed.
SIGN	InvalidSignature	Registration request does not have a valid signature of the owner of the financial instrument.
SHAR	ShareholderNumberRejection	Unrecognised or invalid shareholder number.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
NRGM	NoMatch	More than one instruction match the criteria.
MLEG	MissingLegalPower	Missing legal power for transfer.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.

CodeName	Name	Definition
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
OWNT	TypeOfOwnershipRejection	Type of ownership indicated is not correct.
NRGN	NotFoundRejection	Instruction could not be found.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
REQW	WrongRegistrationRequest	Registration request to be completed by the buyer and to be forwarded to the issuer is wrong. You have used the registration request of a different issuer/ registrar.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RREA	DisagreementInRegistrationReason	Registration reason indicated is not correct.
REQM	MissingRegistrationRequest	Registration request to be completed by the buyer and to be forwarded to the issuer is missing.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
INNA	NarrativeInformationRejection	Unrecognised or invalid service level agreement pre-agreed narrative information.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
BPAR	BusinessPartnerNumberRejection	Unrecognised or invalid business partner number.
BREF	BankReferenceNumberRejection	Unrecognised or invalid bank reference number.

CodeName	Name	Definition
BUSE	TypeOfOrderRejection	Unrecognised or invalid type of order.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
COMC	CommercializationContractRejection	Unrecognised or invalid commercialisation contract.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
CPTY	UnknownDealExposure	Deal or exposure is unknown.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
DISC	DisagreeWithCallAmount	Party does not agree with the call amount.
DISE	DisagreeWithExposureAmount	Party does not agree with the exposure amount.
DORD	RegistrationRequestDataAndOrderRejection	Disagreement between the data on the registration request and the order.
FEEE	FeeCommissionRejection	Unrecognised or invalid fee or commission.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/time.
VASU	VariableRateSupportRejection	Unrecognised or invalid variable rate support (repurchase agreement).
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.

CodeName	Name	Definition
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

**35.1.30.25.10.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.25.11 RepairReason <RprRsn>***Presence:* [0..1]*Definition:* Specifies the reason why the instruction is in repair.**RepairReason <RprRsn>** contains one of the following **RepairReason11Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1655
Or}	Proprietary <Prtry>	[1..1]	±		1657

**35.1.30.25.11.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.*Datatype:* "[RepairReason6Code](#)" on page 1874

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.

CodeName	Name	Definition
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.

CodeName	Name	Definition
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
VASU	VariableRateSupport	Unrecognised or invalid variable rate support (repurchase agreement).
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
TERM	ClosingDateTime	Unrecognised or invalid closing date/time.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
BUSE	TypeOfOrderRepair	Unrecognised or invalid type of order.
COMC	CommercializationContractRepair	Unrecognized or invalid commercialization contract.
FEEE	FeeCommissionRepair	Unrecognised or invalid fee or commission.
INNA	NarrativeInformationRepair	Unrecognised or invalid service level agreement pre-agreed narrative information.
NRGM	NoMatch	Cancellation request is in repair since more than one instruction match to the cancellation criteria.
NRGN	NotFound	Cancellation request is in repair since the instruction could not be found.
ULNK	Unknown	Message was not recognised. Unknown linked reference.

### 35.1.30.25.11.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.25.12 PendingModificationReason <PdgModRsn>***Presence:* [0..1]*Definition:* Specifies the reason why the modification request is pending.**PendingModificationReason <PdgModRsn>** contains one of the following **PendingReason28Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1658
Or}	Proprietary <Prtry>	[1..1]	±		1658

**35.1.30.25.12.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason code why the instruction or request is pending.*Datatype:* "PendingReason6Code" on page 1850

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.

**35.1.30.25.12.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason code why the instruction or request is pending, using a proprietary format.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.25.13 UnmatchedReason <UmtchdRsn>***Presence:* [0..1]*Definition:* Specifies the reason why the instruction has an unmatched status.**UnmatchedReason <UmtchdRsn>** contains one of the following **UnmatchedReason22Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1659
Or}	Proprietary <Prtry>	[1..1]	±		1661

**35.1.30.25.13.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has an unmatched status.*Datatype:* "UnmatchedReason14Code" on page 1920

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
CHAR	ChargesAmount	Charges amount does not match.
TERM	ClosingDateTime	Closing date/time does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
EXEC	ExecutionBrokerCommission	Executing broker's commission does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
INVE	InvestorParty	Investor party does not match.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.

CodeName	Name	Definition
MCAN	MatchingRecordCancelled	Corresponding matching record has been cancelled.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
REPA	RepurchaseAmount	Termination transaction amount does not match.
CADE	RepurchaseCallDelay	Transaction call delay does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RSPR	RepurchaseSpreadRate	Spread rate does not match.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does

CodeName	Name	Definition
		not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DEAL	TransactionDealAmount	Deal amount does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.
VASU	VariableRateSupport	Variable rate support does not match (repo).
DCMX	CumEx	Disagreement if trade was executed cum or ex.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.

### 35.1.30.25.13.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.26 FXCancellation3Choice

*Definition:* Choice of format for the forex cancellation information.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Indicator <Ind>	[1..1]	Indicator		1662
Or}	Proprietary <Prtry>	[1..1]	±		1662

### 35.1.30.26.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the underlying forex transaction should also be cancelled. Yes means forex is to be cancelled. No means forex is to be retained.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 1926):

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

### 35.1.30.26.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Forex cancellation information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.27 CancellationReason23Choice

*Definition:* Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1662
Or}	Proprietary <Prtry>	[1..1]	±		1663

### 35.1.30.27.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

*Datatype:* "CancelledStatusReason9Code" on page 1801

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.

CodeName	Name	Definition
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.

### 35.1.30.27.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.28 CancellationReason21Choice

*Definition:* Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1663
Or}	Proprietary <Prtry>	[1..1]	±		1664

#### 35.1.30.28.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

*Datatype:* "CancelledStatusReason5Code" on page 1801

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
OTHR	Other	Other. See Narrative.

### 35.1.30.28.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.29 CancellationReason20Choice

*Definition:* Choice of format for the cancellation reason.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1664
Or}	Proprietary <Prtry>	[1..1]	±		1665

#### 35.1.30.29.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

*Datatype:* "CancelledStatusReason12Code" on page 1800

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.

CodeName	Name	Definition
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CANO	CancelledByOther	Transaction is cancelled by a party other than the instructing party, for example, a market infrastructure such as a stock exchange.
CREG	CancelledByIssuerRegistrar	Transaction has been cancelled by the issuer/registrar.

### 35.1.30.29.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.30 ModificationProcessingStatus7Choice

*Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1666
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1667
Or	Denied <Dnd>	[1..1]			1667
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1667
Or}	Reason <Rsn>	[1..*]			1667
	Code <Cd>	[1..1]			1668
{Or	Code <Cd>	[1..1]	CodeSet		1668
Or}	Proprietary <Prtry>	[1..1]	±		1669
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1669
Or	Rejected <Rjctd>	[1..1]	±		1669
Or	Repaired <Rprd>	[1..1]	±		1669
Or	Modified <Modfd>	[1..1]			1670
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1670
Or}	Reason <Rsn>	[0..*]			1670
	Code <Cd>	[1..1]			1671
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1671
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1672
Or}	Proprietary <Prtry>	[1..1]	±		1672

### 35.1.30.30.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus23Choice" on page 1778 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1778
Or}	Reason <Rsn>	[1..*]			1778
	Code <Cd>	[1..1]			1779
{Or	Code <Cd>	[1..1]	CodeSet		1779
Or}	Proprietary <Prtry>	[1..1]	±		1779
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1780

**35.1.30.30.2 PendingProcessing <PdgPrcg>***Presence:* [1..1]*Definition:* Modification is pending processing.**PendingProcessing <PdgPrcg>** contains one of the following elements (see "[PendingProcessingStatus13Choice](#)" on page 1617 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1617
Or}	Reason <Rsn>	[1..*]			1617
	Code <Cd>	[1..1]			1617
{Or	Code <Cd>	[1..1]	CodeSet		1618
Or}	Proprietary <Prtry>	[1..1]	±		1618
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1618

**35.1.30.30.3 Denied <Dnd>***Presence:* [1..1]*Definition:* Modification request will not be executed.**Denied <Dnd>** contains one of the following **DeniedStatus15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1667
Or}	Reason <Rsn>	[1..*]			1667
	Code <Cd>	[1..1]			1668
{Or	Code <Cd>	[1..1]	CodeSet		1668
Or}	Proprietary <Prtry>	[1..1]	±		1669
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1669

**35.1.30.30.3.1 NoSpecifiedReason <NoSpdfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "[NoReasonCode](#)" on page 1835

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

**35.1.30.30.3.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the denied status.

**Reason <Rsn>** contains the following **DeniedReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1668
{Or	Code <Cd>	[1..1]	CodeSet		1668
Or}	Proprietary <Prtry>	[1..1]	±		1669
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1669

### 35.1.30.30.3.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request has a denied status.

**Code <Cd>** contains one of the following **DeniedReason15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1668
Or}	Proprietary <Prtry>	[1..1]	±		1669

### 35.1.30.30.3.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request was denied.

*Datatype:* "DeniedReason6Code" on page 1812

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DSET	DeniedSinceSettled	Request was denied because the instruction was settled.
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.

**35.1.30.30.3.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.30.3.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 1929**35.1.30.30.4 Rejected <Rjctd>***Presence:* [1..1]*Definition:* Modification request has been rejected for further processing.**Rejected <Rjctd>** contains one of the following elements (see "[RejectionStatus18Choice](#)" on page 1611 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1611
Or}	Reason <Rsn>	[1..*]			1611
	Code <Cd>	[1..1]			1611
{Or	Code <Cd>	[1..1]	CodeSet		1612
Or}	Proprietary <Prtry>	[1..1]	±		1613
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1614

**35.1.30.30.5 Repaired <Rprd>***Presence:* [1..1]*Definition:* Modification request is accepted but in repair.

**Repaired <Rprd>** contains one of the following elements (see "[RepairStatus13Choice](#)" on page 1597 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1597
Or}	Reason <Rsn>	[1..*]			1597
	Code <Cd>	[1..1]			1597
{Or	Code <Cd>	[1..1]	CodeSet		1598
Or}	Proprietary <Prtry>	[1..1]	±		1599
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1599

### 35.1.30.30.6 Modified <Modfd>

*Presence:* [1..1]

*Definition:* Instruction has been modified.

**Modified <Modfd>** contains one of the following **ModificationStatus4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1670
Or}	Reason <Rsn>	[0..*]			1670
	Code <Cd>	[1..1]			1671
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1671
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1672

#### 35.1.30.30.6.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1835

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

#### 35.1.30.30.6.2 Reason <Rsn>

*Presence:* [0..\*]

*Definition:* Specifies the reason of the modification status.

**Reason <Rsn>** contains the following **ModificationReason4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1671
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1671
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1672

#### 35.1.30.30.6.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the transaction is modified.

**Code <Cd>** contains one of the following **ModificationReason4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1671
Or}	Proprietary <Prtry>	[1..1]	±		1671

#### 35.1.30.30.6.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is modified, or the related modification request is executed.

*Datatype:* "ModifiedStatusReason1Code" on page 1835

CodeName	Name	Definition
MDBY	ModifiedByYourself	Modification of a transaction by the account owner.
OTHR	Other	Other. See Narrative.

#### 35.1.30.30.6.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is modified, or the related modification request is executed.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.30.6.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1929**35.1.30.30.7 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

**35.1.30.31 MatchingStatus25Choice***Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1672
Or	Unmatched <Umtchd>	[1..1]			1673
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1673
Or}	Reason <Rsn>	[1..*]			1673
	Code <Cd>	[1..1]			1674
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1676
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1676
Or}	Proprietary <Prtry>	[1..1]	±		1676

**35.1.30.31.1 Matched <Mtchd>***Presence:* [1..1]*Definition:* Status is matched.*Impacted by:* C4 "AdditionalReasonInformationRule"

**Matched <Mtchd>** contains the following elements (see ["ProprietaryReason4"](#) on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1585
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1585

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 35.1.30.31.2 Unmatched <Umtchd>

*Presence:* [1..1]

*Definition:* Status is unmatched.

**Unmatched <Umtchd>** contains one of the following **UnmatchedStatus17Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1673
Or}	Reason <Rsn>	[1..*]			1673
	Code <Cd>	[1..1]			1674
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1676
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1676

#### 35.1.30.31.2.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* ["NoReasonCode"](#) on page 1835

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

#### 35.1.30.31.2.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the unmatched status.

**Reason <Rsn>** contains the following **UnmatchedReason16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1674
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1676
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1676

### 35.1.30.31.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

**Code <Cd>** contains one of the following **UnmatchedReason23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1674
Or}	Proprietary <Prtry>	[1..1]	±		1676

### 35.1.30.31.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

*Datatype:* "UnmatchedReason12Code" on page 1916

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.

CodeName	Name	Definition
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).

CodeName	Name	Definition
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.
DDAT	SettlementDate	Settlement date/time does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.

### 35.1.30.31.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

**Proprietary <Prtry>** contains the following elements (see ["GenericIdentification30"](#) on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.31.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* ["Max210Text"](#) on page 1929

### 35.1.30.31.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

### 35.1.30.32 Status19Choice

*Definition:* Choice of status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AffirmationStatus <AffirmSts>	[1..1]	±		1679
Or	AllocationStatus <AllcnSts>	[1..1]			1679
{Or	Code <Cd>	[1..1]	CodeSet		1679
Or}	Proprietary <Prtry>	[1..1]	±		1679
Or	RepoCallRequestStatus <RepoCallReqSts>	[1..1]	±		1680
Or	CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>	[1..1]			1680
{Or	Code <Cd>	[1..1]	CodeSet		1680
Or}	Proprietary <Prtry>	[1..1]	±		1681
Or	CorporateActionEventStage <CorpActnEvtStag>	[1..1]			1681
{Or	Code <Cd>	[1..1]	CodeSet		1681
Or}	Proprietary <Prtry>	[1..1]	±		1682
Or	InferredMatchingStatus <IfrrdMtchgSts>	[1..1]	±		1682
Or	InstructionProcessingStatus <InstrPrcgSts>	[1..1]			1682
{Or	Code <Cd>	[1..1]	CodeSet		1682
Or}	Proprietary <Prtry>	[1..1]	±		1684
Or	MatchingStatus <MtchgSts>	[1..1]	±		1684
Or	RegistrationProcessingStatus <RegnPrcgSts>	[1..1]			1685
{Or	Code <Cd>	[1..1]	CodeSet		1685
Or}	Proprietary <Prtry>	[1..1]	±		1685
Or	ResponseStatus <RspnSts>	[1..1]			1685
{Or	Code <Cd>	[1..1]	CodeSet		1686
Or}	Proprietary <Prtry>	[1..1]	±		1686
Or	ReplacementProcessingStatus <RplcmntPrcgSts>	[1..1]			1686
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1687
Or	CancellationProcessingStatus <CxlpPrcgSts>	[1..1]			1688
{Or	Code <Cd>	[1..1]	CodeSet		1688
Or}	Proprietary <Prtry>	[1..1]	±		1688
Or	SettlementStatus <SttlmSts>	[1..1]	±		1689
Or}	SettlementConditionModificationStatus <SttlmCondModSts>	[1..1]			1689
{Or	Code <Cd>	[1..1]	CodeSet		1689

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]	±		1690

**Constraints**

- **StatusRule**

If a specific Status is requested, then it must be in line with the statuses available for the message type requested.

**35.1.30.32.1 AffirmationStatus <AffirmSts>**

*Presence:* [1..1]

*Definition:* Status of affirmation of a trade.

**AffirmationStatus <AffirmSts>** contains one of the following elements (see "AffirmationStatus8Choice" on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1746

**35.1.30.32.2 AllocationStatus <AllcnSts>**

*Presence:* [1..1]

*Definition:* Provides the status of allocation of collateral to cover the instruction.

**AllocationStatus <AllcnSts>** contains one of the following **AllocationSatus3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1679
Or}	Proprietary <Prtry>	[1..1]	±		1679

**35.1.30.32.2.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Provides the status of allocation of collateral to cover the instruction.

*Datatype:* "AllocationStatus1Code" on page 1798

CodeName	Name	Definition
AOLF	FullyAllocated	Instruction has been fully covered by collateral.
AOLP	PartiallyAllocated	Instruction has been partially covered by collateral.

**35.1.30.32.2.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Provides the status of allocation of collateral to cover the instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.32.3 RepoCallRequestStatus <RepoCallReqSts>

*Presence:* [1..1]

*Definition:* Provides the status of the repurchase agreement call request.

**RepoCallRequestStatus <RepoCallReqSts>** contains one of the following elements (see "[RepoCallRequestStatus8Choice](#)" on page 1690 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1690
Or}	Proprietary <Prtry>	[1..1]	±		1690

### 35.1.30.32.4 CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>

*Presence:* [1..1]

*Definition:* Provides the status of a corporate action or the status of a payment.

**CorporateActionEventProcessingStatus <CorpActnEvtPrcgSts>** contains one of the following **CorporateActionEventProcessingStatus3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1680
Or}	Proprietary <Prtry>	[1..1]	±		1681

#### 35.1.30.32.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Status of a corporate action or the status of a payment expressed as an ISO 20022 code.

*Datatype:* "[CorporateActionEventProcessingStatus1Code](#)" on page 1802

CodeName	Name	Definition
COMP	Complete	Specifies that a corporate action event processing has been completed.
PEND	Pending	Specifies that a corporate action event processing has not been completed.
RECD	Reconciled	Corporate action event processing specifying that the funds paid have been reconciled with the funds received from the agent (meaning that there is no more risk of payment to be reversed).

**35.1.30.32.4.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Status of a corporate action or the status of a payment expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.32.5 CorporateActionEventStage <CorpActnEvtStag>***Presence:* [1..1]*Definition:* Stage in the corporate action event life cycle.**CorporateActionEventStage <CorpActnEvtStag>** contains one of the following **CorporateActionEventStage3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1681
Or}	Proprietary <Prtry>	[1..1]	±		1682

**35.1.30.32.5.1 Code <Cd>***Presence:* [1..1]*Definition:* Corporate action event stage expressed as an ISO 20022 code.*Datatype:* "[CorporateActionEventStage2Code](#)" on page 1802

CodeName	Name	Definition
PWAL	ActionPeriod	Open for acceptance until the next specified deadline in the announcement (if any).
SUAP	SubjectToApproval	Subject to approval at the relevant meeting, eg, dividend.
APPD	Approved	Approved at the relevant meeting, eg, dividend.
UNAC	UnconditionalAsToAcceptance	The required level of acceptances specified in the terms of the offer has been achieved but there are still outstanding conditions to fulfil.
WHOU	WhollyUnconditional	Wholly unconditional; all conditions specified in the offer document have been satisfied.
CLDE	Deactivated	The offer is closed for acceptance.

CodeName	Name	Definition
LAPS	Lapsed	The event/offer conditions have not been met and the event/offer is terminated or lapsed.

**35.1.30.32.5.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Corporate action event stage expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.32.6 InferredMatchingStatus <IfrrdMtchgSts>***Presence:* [1..1]*Definition:* Provides the matching status of an instruction as known by the account servicer based on an allotment. At this time no matching took place on the market (at the CSD/ICSD).**InferredMatchingStatus <IfrrdMtchgSts>** contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1747

**35.1.30.32.7 InstructionProcessingStatus <InstrPrcgSts>***Presence:* [1..1]*Definition:* Provides the status of an instruction.**InstructionProcessingStatus <InstrPrcgSts>** contains one of the following **InstructionProcessingStatus23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1682
Or}	Proprietary <Prtry>	[1..1]	±		1684

**35.1.30.32.7.1 Code <Cd>***Presence:* [1..1]*Definition:* Provides the status of an instruction.*Datatype:* "[InstructionProcessingStatus1Code](#)" on page 1828

CodeName	Name	Definition
CAN1	Cancellation1	Pending cancellation; only one side has been input and a cancellation request has been sent.
CAN2	Cancellation2	Pending cancellation; both sides have been input, the trade has not yet been matched, and one side has sent a cancellation request.
CAN3	Cancellation3	Pending cancellation; both sides have been input, the trade is matched, and one side has sent a cancellation request.
CAND	Cancelled	Instruction has been cancelled.
CANO	CancelledByAnotherParty	Instruction has been cancelled by another party than the instructing party, for example, market infrastructure such as a stock exchange.
CANP	PendingCancellation	Cancellation request from yourself for this instruction is pending waiting for further processing.
CGEN	Generated	Account servicer or third party created the transaction. It was not instructed directly by the account owner.
COSE	FullyExecutedConfirmationSent	Order is fully executed and the confirmation was sent.
CPRC	CancellationRequested	Cancellation request from the counterparty is awaiting for your cancellation request or your consent.
DFLA	DefaultAction	Default action is taken.
DONE	Done	Order is partially filled and no further executions forthcoming for the trading day.
DONF	PartiallyFilledOrder	Order is partially filled and no further executions will take place.
EXCH	ReceivedAtStockExchange	Order has been received at the stock exchange.
EXSE	FullyExecutedExecutionSent	Order was fully executed and the execution sent.
FORC	ForcedRejection	Message has been sent automatically by the service provider to notify that settlement will not take place.
FUTU	Future	All checks relative to the instruction (except collateral) are successful.
INTE	ReceivedAtIntermediary	Order has been received at the intermediary.
NOTC	AlreadyMatchedAndAffirmed	Instruction cannot be cancelled as it has already been matched and affirmed.
OPOD	OpenOrder	Order is open.
OVER	OverAllocated	Quantity of financial instrument of the block trade has been overallocated.

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted for further processing by the account servicer.
PAFI	PartialFill	Order has been partially filled and the remaining quantity is warehoused.
PART	PartialCancel	Order has been partially cancelled as requested.
PPRC	PendingProcessing	Processing of the instruction is pending.
REJT	Rejected	Instruction has been rejected for further processing.
REPR	InRepair	Instruction is accepted but in repair.
SESE	SettlementInstructionSent	Settlement instruction has been sent to your custodian.
STIN	StandingInstruction	Standing instruction has been applied.
SUSP	TradingSuspendedByStockExchange	Trading is suspended by the stock exchange.
TREA	Treated	Transaction has been treated (triparty collateral status).
UNDE	UnderAllocated	Quantity of financial instrument of the block trade has been under allocated.
MPRC	ModificationRequested	Modification request from the counterparty is awaiting for your modification request or your consent.

### 35.1.30.32.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the status of an instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.32.8 MatchingStatus <MtchgSts>

*Presence:* [1..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "[MatchingStatus27Choice](#)" on page 1746 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1747

### 35.1.30.32.9 RegistrationProcessingStatus <RegnPrpgSts>

*Presence:* [1..1]

*Definition:* Provides the status of the registration processing.

**RegistrationProcessingStatus <RegnPrpgSts>** contains one of the following **RegistrationProcessingStatus3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1685
Or}	Proprietary <Prtry>	[1..1]	±		1685

#### 35.1.30.32.9.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the status of the registration processing.

*Datatype:* "RegistrationProcessingStatus1Code" on page 1858

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Registration has been acknowledged/ accepted by the issuer/registrar.
REJT	Rejected	Registration has been rejected by the issuer/registrar.

#### 35.1.30.32.9.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the status of the registration processing.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.32.10 ResponseStatus <RspnSts>

*Presence:* [1..1]

**Definition:** Provides the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

**ResponseStatus <RspnSts>** contains one of the following **ResponseStatus5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1686
Or}	Proprietary <Prtry>	[1..1]	±		1686

### 35.1.30.32.10.1 Code <Cd>

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

**Definition:** Provides the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

**Datatype:** "ResponseStatus1Code" on page 1879

CodeName	Name	Definition
ACCP	PartlyAccepted	Part of the collateral is accepted, a part rejected.
ACCT	Accepted	Claim, substitution, proposal is fully accepted.
REJT	Rejected	Claim, substitution, proposal is fully rejected.
SUBR	SubstitutionAccepted	Party A agrees with the return part of the substitution and accepts to wait for the proposal of the new collateral.

### 35.1.30.32.10.2 Proprietary <Prtry>

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

**Definition:** Provides the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.32.11 ReplacementProcessingStatus <RplcmntPrcgSts>

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

**Definition:** Provides the processing status of the replacement request.

**ReplacementProcessingStatus <RplcmntPrcgSts>** contains one of the following **ReplacementProcessingStatus8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1687
Or}	Proprietary <Prtry>	[1..1]	±		1687

### 35.1.30.32.11.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the processing status of the replacement request.

*Datatype:* "ReplacementProcessingStatus1Code" on page 1876

CodeName	Name	Definition
DEND	Denied	Replacement request cannot be executed.
EXCH	ReceivedAtStockExchange	Replacement request previously received from you has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Replacement request previously received from you has been received at intermediary (if not stock exchange).
PACK	Accepted	Replacement request has been accepted for further processing by the account servicer (technical receipt).
PART	PartialReplacementAccepted	Order is partially filled, replacement processing accepted for the remaining.
PEND	Pending	Replacement request is pending.
REJT	Rejected	Replacement request has been rejected for further processing.
REPL	Completed	Replacement request has been completed.
REPR	InRepair	Replacement request previously received from you is in repair.

### 35.1.30.32.11.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the processing status of the replacement request.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.32.12 CancellationProcessingStatus <CxIPrcgSts>***Presence:* [1..1]*Definition:* Provides the status of a cancellation request.

**CancellationProcessingStatus <CxIPrcgSts>** contains one of the following **CancellationProcessingStatus7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1688
Or}	Proprietary <Prtry>	[1..1]	±		1688

**35.1.30.32.12.1 Code <Cd>***Presence:* [1..1]*Definition:* Provides the status of a cancellation request.*Datatype:* "CancellationProcessingStatus1Code" on page 1799

CodeName	Name	Definition
CAND	CancellationCompleted	Cancellation has been completed.
CANP	PendingCancellation	Cancellation is pending. It is not known at this time whether cancellation can be affected.
DEND	Denied	Cancellation will not be executed.
EXCH	ReceivedAtStockExchange	Cancellation has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Cancellation has been received at the intermediary.
PACK	Accepted	Cancellation request has been acknowledged for further processing by the account servicer.
PARF	PartiallyFilled	Order is partially filled, cancellation processing accepted for the remainder.
REJT	Rejected	Cancellation has been rejected for further processing.
REPR	InRepair	Cancellation request is in repair.

**35.1.30.32.12.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Provides the status of a cancellation request.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.32.13 SettlementStatus <SttlmSts>

*Presence:* [1..1]

*Definition:* Provides the status of settlement of a transaction.

**SettlementStatus <SttlmSts>** contains one of the following elements (see "[SettlementStatus19Choice](#)" on page 1696 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prtry>	[1..1]	±		1696

### 35.1.30.32.14 SettlementConditionModificationStatus <SttlmCondModSts>

*Presence:* [1..1]

*Definition:* Provides the status of a securities settlement condition modification request.

**SettlementConditionModificationStatus <SttlmCondModSts>** contains one of the following **SettlementConditionModificationStatus3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1689
Or}	Proprietary <Prtry>	[1..1]	±		1690

#### 35.1.30.32.14.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the status of the securities settlement condition modification request.

*Datatype:* "[SettlementConditionModificationStatus1Code](#)" on page 1902

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted by the account servicer.
REJT	Rejected	Instruction has been rejected for further processing.
MODP	Pending	Modification is pending. At this time, it is unknown whether the modification can be affected.

CodeName	Name	Definition
DEND	Denied	Modification Request will not be executed.
MODC	Completed	Modification has been completed.

### 35.1.30.32.14.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the status of the securities settlement condition modification request.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.33 RepoCallRequestStatus8Choice

*Definition:* Choice of format for the repurchase agreement call acknowledgement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1690
Or}	Proprietary <Prtry>	[1..1]	±		1690

#### 35.1.30.33.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the status of the repurchase agreement call request.

*Datatype:* "[RepoCallRequestStatus1Code](#)" on page 1877

CodeName	Name	Definition
CACK	AcknowledgedAccepted	Repurchase agreement call request is acknowledged/accepted.
DEND	Denied	Repurchase agreement call request is denied.

#### 35.1.30.33.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the status of the repurchase agreement call request.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.34 RepoCallRequestStatus7Choice

*Definition:* Choice of format for the repurchase agreement call acknowledgement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]			1691
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1692
Or}	Reason <Rsn>	[1..*]			1692
	Code <Cd>	[1..1]			1692
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1693
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1693
Or	Denied <Dnd>	[1..1]			1693
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1694
Or}	Reason <Rsn>	[1..*]			1694
	Code <Cd>	[1..1]			1694
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

#### 35.1.30.34.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following **AcknowledgedAcceptedStatus22Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1692
Or}	Reason <Rsn>	[1..*]			1692
	Code <Cd>	[1..1]			1692
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1693
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1693

#### 35.1.30.34.1.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

#### 35.1.30.34.1.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the acknowledged accepted status.

**Reason <Rsn>** contains the following **AcknowledgementReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1692
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1693
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1693

#### 35.1.30.34.1.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Code <Cd>** contains one of the following **AcknowledgementReason13Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1693
Or}	Proprietary <Prtry>	[1..1]	±		1693

**35.1.30.34.1.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.*Datatype:* "RepoCallAcknowledgementReason2Code" on page 1877

CodeName	Name	Definition
CALD	InProcess	Repurchase agreement call is in process.
CALP	Processed	Repurchase agreement call is processed.
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.

**35.1.30.34.1.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.34.1.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1929**35.1.30.34.2 Denied <Dnd>***Presence:* [1..1]*Definition:* Instruction/Request will not be executed.

**Denied <Dnd>** contains one of the following **DeniedStatus17Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1694
Or}	Reason <Rsn>	[1..*]			1694
	Code <Cd>	[1..1]			1694
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1695

#### 35.1.30.34.2.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

#### 35.1.30.34.2.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the denied status.

**Reason <Rsn>** contains the following **DeniedReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1694
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1695

#### 35.1.30.34.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request has a denied status.

**Code <Cd>** contains one of the following **DeniedReason17Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1695
Or}	Proprietary <Prtry>	[1..1]	±		1695

**35.1.30.34.2.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.*Datatype:* "DeniedReason3Code" on page 1811

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAL	CallDeniedSinceAlreadyApplied	Repo call request was denied since another call already applies.
DFOR	DeniedSinceNotAllowed	Repo call request was denied. Call not allowed on the concerned repo, for example, out of delay.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.

**35.1.30.34.2.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.34.2.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1929**35.1.30.34.3 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

**35.1.30.35 SettlementStatus19Choice**

*Definition:* Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1696
Or}	Proprietary <Prtry>	[1..1]	±		1696

**35.1.30.35.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Provides the status of settlement of an instruction/financial instrument movement.

*Datatype:* "SecuritiesSettlementStatus2Code" on page 1887

CodeName	Name	Definition
PEND	Pending	Instruction is pending. Settlement at the instructed settlement date is still possible.
PENF	Failing	Instruction is failing. Settlement at the instructed settlement date is no longer possible.
USET	Unsettled	Instruction is unsettled.
SETT	Settled	Full settlement.
PAIN	PartialSettlement	Part of the instruction remains unsettled.

**35.1.30.35.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Provides the status of settlement of an instruction/financial instrument movement.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.36 SettlementStatus18Choice**

*Definition:* Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]	±		1697
Or	Failing <FIng>	[1..1]			1697
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1698
Or}	Reason <Rsn>	[1..*]			1698
	Code <Cd>	[1..1]			1698
{Or	Code <Cd>	[1..1]	CodeSet		1699
Or}	Proprietary <Prtry>	[1..1]	±		1702
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1702
Or}	Proprietary <Prtry>	[1..1]	±		1702

### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

#### 35.1.30.36.1 Pending <Pdg>

*Presence:* [1..1]

*Definition:* Instruction is pending. Settlement at the instructed settlement date is still possible.

**Pending <Pdg>** contains one of the following elements (see "[PendingStatus40Choice](#)" on page 1585 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1585
Or}	Reason <Rsn>	[1..*]			1586
	Code <Cd>	[1..1]			1586
{Or	Code <Cd>	[1..1]	CodeSet		1586
Or}	Proprietary <Prtry>	[1..1]	±		1589
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1589

#### 35.1.30.36.2 Failing <FIng>

*Presence:* [1..1]

*Definition:* Instruction is failing. Settlement at the instructed settlement date is no longer possible.

**Failing <FIng>** contains one of the following **FailingStatus10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1698
Or}	Reason <Rsn>	[1..*]			1698
	Code <Cd>	[1..1]			1698
{Or	Code <Cd>	[1..1]	CodeSet		1699
Or}	Proprietary <Prtry>	[1..1]	±		1702
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1702

#### 35.1.30.36.2.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

#### 35.1.30.36.2.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the failing status.

**Reason <Rsn>** contains the following **FailingReason8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1698
{Or	Code <Cd>	[1..1]	CodeSet		1699
Or}	Proprietary <Prtry>	[1..1]	±		1702
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1702

#### 35.1.30.36.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing status.

**Code <Cd>** contains one of the following **FailingReason8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1699
Or}	Proprietary <Prtry>	[1..1]	±		1702

**35.1.30.36.2.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a failing settlement status.*Datatype:* "FailingReason2Code" on page 1821

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or

CodeName	Name	Definition
		counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.

CodeName	Name	Definition
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.

CodeName	Name	Definition
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 35.1.30.36.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.36.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 1929

### 35.1.30.36.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

### 35.1.30.37 MatchingStatus26Choice

*Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1703
Or	Unmatched <Umtchd>	[1..1]			1703
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1704
Or}	Reason <Rsn>	[1..*]			1704
	Code <Cd>	[1..1]			1704
{Or	Code <Cd>	[1..1]	CodeSet		1705
Or}	Proprietary <Prtry>	[1..1]	±		1707
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1707
Or}	Proprietary <Prtry>	[1..1]	±		1707

#### 35.1.30.37.1 Matched <Mtchd>

*Presence:* [1..1]

*Definition:* Status is matched.

*Impacted by:* C4 "AdditionalReasonInformationRule"

**Matched <Mtchd>** contains the following elements (see "ProprietaryReason4" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1585
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1585

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

#### 35.1.30.37.2 Unmatched <Umtchd>

*Presence:* [1..1]

*Definition:* Status is unmatched.

**Unmatched <Umtchd>** contains one of the following **UnmatchedStatus18Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1704
Or}	Reason <Rsn>	[1..*]			1704
	Code <Cd>	[1..1]			1704
{Or	Code <Cd>	[1..1]	CodeSet		1705
Or}	Proprietary <Prtry>	[1..1]	±		1707
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1707

#### 35.1.30.37.2.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

#### 35.1.30.37.2.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the unmatched status.

**Reason <Rsn>** contains the following **UnmatchedReason17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1704
{Or	Code <Cd>	[1..1]	CodeSet		1705
Or}	Proprietary <Prtry>	[1..1]	±		1707
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1707

#### 35.1.30.37.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

**Code <Cd>** contains one of the following **UnmatchedReason24Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1705
Or}	Proprietary <Prtry>	[1..1]	±		1707

**35.1.30.37.2.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has an unmatched status.*Datatype:* "UnmatchedReason13Code" on page 1918

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
TERM	ClosingDateTime	Closing date/time does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.

CodeName	Name	Definition
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
REPA	RepurchaseAmount	Termination transaction amount does not match.
CADE	RepurchaseCallDelay	Transaction call delay does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.

CodeName	Name	Definition
VASU	VariableRateSupport	Variable rate support does not match (repo).
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.

### 35.1.30.37.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.37.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 1929

### 35.1.30.37.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

### 35.1.30.38 GeneratedReason5

*Definition:* Specifies the reason why the transaction was generated.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1708
{Or	Code <Cd>	[1..1]	CodeSet		1708
Or}	Proprietary <Prtry>	[1..1]	±		1708
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1709

### 35.1.30.38.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the transaction was generated.

**Code <Cd>** contains one of the following **GeneratedReasons5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1708
Or}	Proprietary <Prtry>	[1..1]	±		1708

#### 35.1.30.38.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the transaction was generated.

*Datatype:* "GeneratedReason3Code" on page 1827

CodeName	Name	Definition
COLL	CollateralManagement	Transaction has been generated for collateral management purposes.
CLAI	MarketClaim	Transaction resulting from a market claim.
OTHR	Other	Other. See Narrative.
RODE	ReturnRefusedDumps	Relates to the return of financial instruments resulting from a rejected delivery without matching operation.
SPLI	SplitShaping	Transaction has been generated to enable settlement following a shortage of position.
THRD	ThirdParty	Transaction has been generated by a third party, for example, a central counterparty.
TRAN	Transformation	Transaction has been generated due to transformation following a corporate action.

#### 35.1.30.38.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the transaction was generated.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.38.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 1929

### 35.1.30.39 MatchingDenied3Choice

*Definition:* Specifies the matching processing change requested.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1709
Or}	Proprietary <Prtry>	[1..1]	±		1709

#### 35.1.30.39.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the execution of a matching denial process.

*Datatype:* "[MatchingProcess1Code](#)" on page 1835

CodeName	Name	Definition
UNMT	Unmatch	The referenced transaction is requested to be unmatched.
MTRE	ResumeMatching	Matching process is to be resumed for the referenced transaction.

#### 35.1.30.39.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the execution of a matching denial process.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.40 ProcessingStatus55Choice**

*Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1710
Or	Rejected <Rjctd>	[1..1]			1710
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1711
Or}	Reason <Rsn>	[1..*]			1711
	Code <Cd>	[1..1]			1711
{Or	Code <Cd>	[1..1]	CodeSet		1712
Or}	Proprietary <Prtry>	[1..1]	±		1712
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1712
Or}	Proprietary <Prtry>	[1..1]	±		1712

**35.1.30.40.1 AcknowledgedAccepted <AckdAccptd>**

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus24Choice](#)" on page 1781 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1781
Or}	Reason <Rsn>	[1..*]			1781
	Code <Cd>	[1..1]			1781
{Or	Code <Cd>	[1..1]	CodeSet		1782
Or}	Proprietary <Prtry>	[1..1]	±		1782
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1782

**35.1.30.40.2 Rejected <Rjctd>**

*Presence:* [1..1]

*Definition:* Instruction/Request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following **RejectionOrRepairStatus32Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1711
Or}	Reason <Rsn>	[1..*]			1711
	Code <Cd>	[1..1]			1711
{Or	Code <Cd>	[1..1]	CodeSet		1712
Or}	Proprietary <Prtry>	[1..1]	±		1712
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1712

#### 35.1.30.40.2.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

#### 35.1.30.40.2.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the rejection or repair status.

**Reason <Rsn>** contains the following **RejectionOrRepairReason26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1711
{Or	Code <Cd>	[1..1]	CodeSet		1712
Or}	Proprietary <Prtry>	[1..1]	±		1712
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1712

#### 35.1.30.40.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionAndRepairReason26Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1712
Or}	Proprietary <Prtry>	[1..1]	±		1712

**35.1.30.40.2.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.*Datatype:* "RejectionReason24Code" on page 1858

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
OTHR	Other	Other. See Narrative.
MISM	InvalidRequest	Statement/status advice request cannot be executed. The message type requested is not valid for the message reference or statement period concerned.

**35.1.30.40.2.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.40.2.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1929**35.1.30.40.3 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

### 35.1.30.41 ProcessingStatus54Choice

*Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1714
Or	Rejected <Rjctd>	[1..1]			1715
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1715
Or}	Reason <Rsn>	[1..*]			1715
	Code <Cd>	[1..1]			1716
{Or	Code <Cd>	[1..1]	CodeSet		1716
Or}	Proprietary <Prtry>	[1..1]	±		1716
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1717
Or	Repair <Rpr>	[1..1]			1717
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1717
Or}	Reason <Rsn>	[1..*]			1717
	Code <Cd>	[1..1]			1718
{Or	Code <Cd>	[1..1]	CodeSet		1718
Or}	Proprietary <Prtry>	[1..1]	±		1718
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1719
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1719
Or	Proprietary <Prtry>	[1..1]	±		1719
Or	Denied <Dnd>	[1..1]			1719
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1720
Or}	Reason <Rsn>	[1..*]			1720
	Code <Cd>	[1..1]			1720
{Or	Code <Cd>	[1..1]	CodeSet		1721
Or}	Proprietary <Prtry>	[1..1]	±		1721
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1721
Or}	Cancelled <Canc>	[1..1]			1721
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1722
Or}	Reason <Rsn>	[1..*]			1722
	Code <Cd>	[1..1]	±		1722
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1722

### 35.1.30.41.1 PendingCancellation <PdgCxl>

Presence: [1..1]

*Definition:* Cancellation is pending processing.

**PendingCancellation <PdgCxl>** contains one of the following elements (see "PendingStatus39Choice" on page 1589 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1590
Or}	Reason <Rsn>	[1..*]			1590
	Code <Cd>	[1..1]			1590
{Or	Code <Cd>	[1..1]	CodeSet		1590
Or}	Proprietary <Prtry>	[1..1]	±		1591
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1591

### 35.1.30.41.2 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Instruction/Request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following **RejectionOrRepairStatus30Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1715
Or}	Reason <Rsn>	[1..*]			1715
	Code <Cd>	[1..1]			1716
{Or	Code <Cd>	[1..1]	CodeSet		1716
Or}	Proprietary <Prtry>	[1..1]	±		1716
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1717

#### 35.1.30.41.2.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

#### 35.1.30.41.2.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason for the status.

**Reason <Rsn>** contains the following **RejectionOrRepairReason24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1716
{Or	Code <Cd>	[1..1]	CodeSet		1716
Or}	Proprietary <Prtry>	[1..1]	±		1716
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1717

#### 35.1.30.41.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionAndRepairReason24Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1716
Or}	Proprietary <Prtry>	[1..1]	±		1716

#### 35.1.30.41.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason32Code" on page 1863

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
NRGN	NotFoundRejection	Instruction could not be found.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
NRGM	NoMatch	More than one instruction match the criteria.
OTHR	Other	Other. See Narrative.

#### 35.1.30.41.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.30.41.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 1929

#### 35.1.30.41.3 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction/Request is accepted but in repair.

**Repair <Rpr>** contains one of the following **RejectionOrRepairStatus31Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1717
Or}	Reason <Rsn>	[1..*]			1717
	Code <Cd>	[1..1]			1718
{Or	Code <Cd>	[1..1]	CodeSet		1718
Or}	Proprietary <Prtry>	[1..1]	±		1718
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1719

#### 35.1.30.41.3.1 NoSpecifiedReason <NoSpcdfRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1835

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

#### 35.1.30.41.3.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason for the status.

**Reason <Rsn>** contains the following **RejectionOrRepairReason25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1718
{Or	Code <Cd>	[1..1]	CodeSet		1718
Or}	Proprietary <Prtry>	[1..1]	±		1718
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1719

#### 35.1.30.41.3.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionAndRepairReason25Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1718
Or}	Proprietary <Prtry>	[1..1]	±		1718

#### 35.1.30.41.3.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason27Code" on page 1858

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
NRGM	NoMatch	More than one instruction match the criteria.
NRGN	NotFoundRejection	Instruction could not be found.
OTHR	Other	Other. See Narrative.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
INVM	InvalidModificationRequest	Invalid or unrecognized modification request.
INVL	InvalidLink	Invalid or unrecognized link.

#### 35.1.30.41.3.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.30.41.3.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 1929

#### 35.1.30.41.4 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus24Choice](#)" on page 1781 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1781
Or}	Reason <Rsn>	[1..*]			1781
	Code <Cd>	[1..1]			1781
{Or	Code <Cd>	[1..1]	CodeSet		1782
Or}	Proprietary <Prtry>	[1..1]	±		1782
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1782

#### 35.1.30.41.5 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

#### 35.1.30.41.6 Denied <Dnd>

*Presence:* [1..1]

*Definition:* Instruction/Request will not be executed.

**Denied <Dnd>** contains one of the following **DeniedStatus15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1720
Or}	Reason <Rsn>	[1..*]			1720
	Code <Cd>	[1..1]			1720
{Or	Code <Cd>	[1..1]	CodeSet		1721
Or}	Proprietary <Prtry>	[1..1]	±		1721
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1721

### 35.1.30.41.6.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

### 35.1.30.41.6.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the denied status.

**Reason <Rsn>** contains the following **DeniedReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1720
{Or	Code <Cd>	[1..1]	CodeSet		1721
Or}	Proprietary <Prtry>	[1..1]	±		1721
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1721

### 35.1.30.41.6.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request has a denied status.

**Code <Cd>** contains one of the following **DeniedReason15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1721
Or}	Proprietary <Prtry>	[1..1]	±		1721

**35.1.30.41.6.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.*Datatype:* "DeniedReason6Code" on page 1812

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DSET	DeniedSinceSettled	Request was denied because the instruction was settled.
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.

**35.1.30.41.6.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.41.6.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1929**35.1.30.41.7 Cancelled <Canc>***Presence:* [1..1]

*Definition:* Cancellation requested executed.

**Cancelled <Canc>** contains one of the following **CancellationStatus15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1722
Or}	Reason <Rsn>	[1..*]			1722
	Code <Cd>	[1..1]	±		1722
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1722

#### 35.1.30.41.7.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

#### 35.1.30.41.7.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the cancellation status.

**Reason <Rsn>** contains the following **CancellationReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1722
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1722

##### 35.1.30.41.7.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction is cancelled.

**Code <Cd>** contains one of the following elements (see "CancellationReason21Choice" on page 1663 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1663
Or}	Proprietary <Prtry>	[1..1]	±		1664

##### 35.1.30.41.7.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 1929

**35.1.30.42 ProcessingStatus53Choice***Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1724
Or	Rejected <Rjctd>	[1..1]			1724
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1724
Or}	Reason <Rsn>	[1..*]			1724
	Code <Cd>	[1..1]			1725
{Or	Code <Cd>	[1..1]	CodeSet		1725
Or}	Proprietary <Prtry>	[1..1]	±		1725
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1726
Or	Repair <Rpr>	[1..1]			1726
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1726
Or}	Reason <Rsn>	[1..*]			1726
	Code <Cd>	[1..1]			1727
{Or	Code <Cd>	[1..1]	CodeSet		1727
Or}	Proprietary <Prtry>	[1..1]	±		1727
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1728
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1728
Or	Proprietary <Prtry>	[1..1]	±		1728
Or	Denied <Dnd>	[1..1]			1728
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1729
Or}	Reason <Rsn>	[1..*]			1729
	Code <Cd>	[1..1]			1729
{Or	Code <Cd>	[1..1]	CodeSet		1730
Or}	Proprietary <Prtry>	[1..1]	±		1730
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1730
Or}	Cancelled <Canc>	[1..1]			1731
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1731
Or}	Reason <Rsn>	[1..*]			1731
	Code <Cd>	[1..1]	±		1731
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1731

**35.1.30.42.1 PendingCancellation <PdgCxl>***Presence:* [1..1]*Definition:* The cancellation is pending processing.**PendingCancellation <PdgCxl>** contains one of the following elements (see "PendingStatus39Choice" on page 1589 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1590
Or}	Reason <Rsn>	[1..*]			1590
	Code <Cd>	[1..1]			1590
{Or	Code <Cd>	[1..1]	CodeSet		1590
Or}	Proprietary <Prtry>	[1..1]	±		1591
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1591

**35.1.30.42.2 Rejected <Rjctd>***Presence:* [1..1]*Definition:* Instruction/Request has been rejected for further processing.**Rejected <Rjctd>** contains one of the following **RejectionOrRepairStatus30Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1724
Or}	Reason <Rsn>	[1..*]			1724
	Code <Cd>	[1..1]			1725
{Or	Code <Cd>	[1..1]	CodeSet		1725
Or}	Proprietary <Prtry>	[1..1]	±		1725
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1726

**35.1.30.42.2.1 NoSpecifiedReason <NoSpdfdRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1835

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

**35.1.30.42.2.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason for the status.

**Reason <Rsn>** contains the following **RejectionOrRepairReason24** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1725
{Or	Code <Cd>	[1..1]	CodeSet		1725
Or}	Proprietary <Prtry>	[1..1]	±		1725
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1726

#### 35.1.30.42.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionAndRepairReason24Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1725
Or}	Proprietary <Prtry>	[1..1]	±		1725

#### 35.1.30.42.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason32Code" on page 1863

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
NRGN	NotFoundRejection	Instruction could not be found.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
NRGM	NoMatch	More than one instruction match the criteria.
OTHR	Other	Other. See Narrative.

#### 35.1.30.42.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.30.42.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 1929

#### 35.1.30.42.3 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction/Request is accepted but in repair.

**Repair <Rpr>** contains one of the following **RejectionOrRepairStatus31Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1726
Or}	Reason <Rsn>	[1..*]			1726
	Code <Cd>	[1..1]			1727
{Or	Code <Cd>	[1..1]	CodeSet		1727
Or}	Proprietary <Prtry>	[1..1]	±		1727
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1728

#### 35.1.30.42.3.1 NoSpecifiedReason <NoSpcdfRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1835

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

#### 35.1.30.42.3.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason for the status.

**Reason <Rsn>** contains the following **RejectionOrRepairReason25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1727
{Or	Code <Cd>	[1..1]	CodeSet		1727
Or}	Proprietary <Prtry>	[1..1]	±		1727
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1728

#### 35.1.30.42.3.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionAndRepairReason25Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1727
Or}	Proprietary <Prtry>	[1..1]	±		1727

#### 35.1.30.42.3.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason27Code" on page 1858

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
NRGM	NoMatch	More than one instruction match the criteria.
NRGN	NotFoundRejection	Instruction could not be found.
OTHR	Other	Other. See Narrative.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
INVM	InvalidModificationRequest	Invalid or unrecognized modification request.
INVL	InvalidLink	Invalid or unrecognized link.

#### 35.1.30.42.3.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.30.42.3.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 1929

#### 35.1.30.42.4 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus24Choice](#)" on page 1781 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1781
Or}	Reason <Rsn>	[1..*]			1781
	Code <Cd>	[1..1]			1781
{Or	Code <Cd>	[1..1]	CodeSet		1782
Or}	Proprietary <Prtry>	[1..1]	±		1782
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1782

#### 35.1.30.42.5 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

#### 35.1.30.42.6 Denied <Dnd>

*Presence:* [1..1]

*Definition:* Instruction/Request will not be executed.

**Denied <Dnd>** contains one of the following **DeniedStatus16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1729
Or}	Reason <Rsn>	[1..*]			1729
	Code <Cd>	[1..1]			1729
{Or	Code <Cd>	[1..1]	CodeSet		1730
Or}	Proprietary <Prtry>	[1..1]	±		1730
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1730

### 35.1.30.42.6.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

### 35.1.30.42.6.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the denied status.

**Reason <Rsn>** contains the following **DeniedReason11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1729
{Or	Code <Cd>	[1..1]	CodeSet		1730
Or}	Proprietary <Prtry>	[1..1]	±		1730
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1730

### 35.1.30.42.6.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request has a denied status.

**Code <Cd>** contains one of the following **DeniedReason16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1730
Or}	Proprietary <Prtry>	[1..1]	±		1730

**35.1.30.42.6.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.*Datatype:* "DeniedReason4Code" on page 1812

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAN	DeniedSinceAlreadyCancelled	Cancellation request was denied since the instruction has already been cancelled.
DPRG	DeniedSinceInProgress	Cancellation request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Cancellation request was denied because the repo was cancelled.
DSET	DeniedSinceAlreadySettled	Cancellation request was denied because the instruction was already settled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.

**35.1.30.42.6.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.42.6.2.2 AdditionalReasonInformation <AddtIRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1929

**35.1.30.42.7 Cancelled <Canc>***Presence:* [1..1]*Definition:* Cancellation requested executed.**Cancelled <Canc>** contains one of the following **CancellationStatus15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1731
Or}	Reason <Rsn>	[1..*]			1731
	Code <Cd>	[1..1]	±		1731
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1731

**35.1.30.42.7.1 NoSpecifiedReason <NoSpcdfRsn>***Presence:* [1..1]*Definition:* Indicates that there is no reason available or to report.*Datatype:* "NoReasonCode" on page 1835

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

**35.1.30.42.7.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the cancellation status.**Reason <Rsn>** contains the following **CancellationReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1731
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1731

**35.1.30.42.7.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction is cancelled.**Code <Cd>** contains one of the following elements (see "CancellationReason21Choice" on page 1663 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1663
Or}	Proprietary <Prtry>	[1..1]	±		1664

**35.1.30.42.7.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 1929

### 35.1.30.43 ProcessingStatus52Choice

*Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1732
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1732
Or	Repair <Rpr>	[1..1]	±		1733
Or	PendingCancellation <PdgCxl>	[1..1]	±		1733
Or	Proprietary <Prtry>	[1..1]	±		1733
Or}	CancellationRequested <CxlReqd>	[1..1]	±	C4	1734

#### 35.1.30.43.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus21Choice" on page 1780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1780
Or}	Reason <Rsn>	[1..*]	±		1780

#### 35.1.30.43.2 PendingProcessing <PdgPrcg>

*Presence:* [1..1]

*Definition:* Processing of the instruction/request is pending.

**PendingProcessing <PdgPrcg>** contains one of the following elements (see "PendingProcessingStatus11Choice" on page 1621 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1621
Or}	Reason <Rsn>	[1..*]			1622
	Code <Cd>	[1..1]			1622
{Or	Code <Cd>	[1..1]	CodeSet		1622
Or}	Proprietary <Prtry>	[1..1]	±		1624
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1624

**35.1.30.43.3 Repair <Rpr>***Presence:* [1..1]*Definition:* Instruction/Request is accepted but in repair.**Repair <Rpr>** contains one of the following elements (see "[RepairStatus12Choice](#)" on page 1599 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1600
Or}	Reason <Rsn>	[1..*]			1600
	Code <Cd>	[1..1]			1600
{Or	Code <Cd>	[1..1]	CodeSet		1600
Or}	Proprietary <Prtry>	[1..1]	±		1602
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1602

**35.1.30.43.4 PendingCancellation <PdgCxl>***Presence:* [1..1]*Definition:* A cancellation request from yourself for this instruction is pending waiting for further processing (only as a response to a SecuritiesTransactionStatusQuery). The pending status on the processing of a cancellation request must be provided using a SecuritiesTransactionCancellationRequestStatusAdvice.**PendingCancellation <PdgCxl>** contains one of the following elements (see "[PendingStatus38Choice](#)" on page 1591 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1592
Or}	Reason <Rsn>	[1..*]			1592
	Code <Cd>	[1..1]			1592
{Or	Code <Cd>	[1..1]	CodeSet		1592
Or}	Proprietary <Prtry>	[1..1]	±		1593
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1593

**35.1.30.43.5 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

### 35.1.30.43.6 CancellationRequested <CxlReqd>

*Presence:* [1..1]

*Definition:* Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request.

*Impacted by:* [C4 "AdditionalReasonInformationRule"](#)

**CancellationRequested <CxlReqd>** contains the following elements (see "[ProprietaryReason4](#)" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1585
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1585

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 35.1.30.44 ProcessingStatus51Choice

*Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	PendingCancellation <PdgCxl>	[1..1]	±		1735
Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1735
Or	PendingProcessing <PdgPrcg>	[1..1]	±		1736
Or	Rejected <Rjctd>	[1..1]	±		1736
Or	Repair <Rpr>	[1..1]	±		1736
Or	Cancelled <Canc>	[1..1]			1737
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1737
Or}	Reason <Rsn>	[1..*]			1737
	Code <Cd>	[1..1]	±		1738
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1738
Or	Proprietary <Prtry>	[1..1]	±		1738
Or	CancellationRequested <CxlReqd>	[1..1]	±	C4	1738
Or}	ModificationRequested <ModReqd>	[1..1]	±	C4	1739

#### 35.1.30.44.1 PendingCancellation <PdgCxl>

*Presence:* [1..1]

*Definition:* Cancellation request from yourself for this instruction is pending waiting for further processing.

**PendingCancellation <PdgCxl>** contains one of the following elements (see "PendingStatus38Choice" on page 1591 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1592
Or}	Reason <Rsn>	[1..*]			1592
	Code <Cd>	[1..1]			1592
{Or	Code <Cd>	[1..1]	CodeSet		1592
Or}	Proprietary <Prtry>	[1..1]	±		1593
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1593

#### 35.1.30.44.2 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus21Choice](#)" on page 1780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1780
Or}	Reason <Rsn>	[1..*]	±		1780

### 35.1.30.44.3 PendingProcessing <PdgPrcg>

*Presence:* [1..1]

*Definition:* Processing of the instruction/request is pending.

**PendingProcessing <PdgPrcg>** contains one of the following elements (see "[PendingProcessingStatus12Choice](#)" on page 1619 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1619
Or}	Reason <Rsn>	[1..*]			1619
	Code <Cd>	[1..1]			1619
{Or	Code <Cd>	[1..1]	CodeSet		1620
Or}	Proprietary <Prtry>	[1..1]	±		1621
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1621

### 35.1.30.44.4 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Instruction/Request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "[RejectionStatus19Choice](#)" on page 1607 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1607
Or}	Reason <Rsn>	[1..*]			1608
	Code <Cd>	[1..1]			1608
{Or	Code <Cd>	[1..1]	CodeSet		1608
Or}	Proprietary <Prtry>	[1..1]	±		1610
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1610

### 35.1.30.44.5 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction/Request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "RepairStatus14Choice" on page 1593 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1594
Or}	Reason <Rsn>	[1..*]			1594
	Code <Cd>	[1..1]			1594
{Or	Code <Cd>	[1..1]	CodeSet		1594
Or}	Proprietary <Prtry>	[1..1]	±		1596
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1596

### 35.1.30.44.6 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction has been cancelled (only as a response to a SecuritiesTransactionStatusQuery). The status on the processing of a cancellation request must be provided using a SecuritiesTransactionCancellationRequestStatusAdvice.

**Cancelled <Canc>** contains one of the following **CancellationStatus16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1737
Or}	Reason <Rsn>	[1..*]			1737
	Code <Cd>	[1..1]	±		1738
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1738

#### 35.1.30.44.6.1 NoSpecifiedReason <NoSpcdfRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

#### 35.1.30.44.6.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the cancellation status.

**Reason <Rsn>** contains the following **CancellationReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]	±		1738
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1738

#### 35.1.30.44.6.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction is cancelled.

**Code <Cd>** contains one of the following elements (see "[CancellationReason23Choice](#)" on page 1662 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1662
Or}	Proprietary <Prtry>	[1..1]	±		1663

#### 35.1.30.44.6.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 1929

#### 35.1.30.44.7 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

#### 35.1.30.44.8 CancellationRequested <CxlReqd>

*Presence:* [1..1]

*Definition:* Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

*Impacted by:* [C4 "AdditionalReasonInformationRule"](#)

**CancellationRequested <CxlReqd>** contains the following elements (see "ProprietaryReason4" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1585
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1585

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 35.1.30.44.9 ModificationRequested <ModReqd>

*Presence:* [1..1]

*Definition:* Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

*Impacted by:* C4 "AdditionalReasonInformationRule"

**ModificationRequested <ModReqd>** contains the following elements (see "ProprietaryReason4" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1585
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1585

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 35.1.30.45 ProcessingStatus50Choice

*Definition:* Choice of format for the processing status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AcknowledgedAccepted <AckdAccptd>	[1..1]	±		1740
Or	Rejected <Rjctd>	[1..1]			1740
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1741
Or}	Reason <Rsn>	[1..*]			1741
	Code <Cd>	[1..1]			1741
{Or	Code <Cd>	[1..1]	CodeSet		1742
Or}	Proprietary <Prtry>	[1..1]	±		1742
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1742
Or	Completed <Cmplt>	[1..1]	±	C4	1742
Or	Denied <Dnd>	[1..1]			1743
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1743
Or}	Reason <Rsn>	[1..*]			1743
	Code <Cd>	[1..1]			1744
{Or	Code <Cd>	[1..1]	CodeSet		1744
Or}	Proprietary <Prtry>	[1..1]	±		1745
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1745
Or	Pending <Pdg>	[1..1]	±		1745
Or}	Proprietary <Prtry>	[1..1]	±		1745

### 35.1.30.45.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Request has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "[AcknowledgedAcceptedStatus21Choice](#)" on page 1780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1780
Or}	Reason <Rsn>	[1..*]	±		1780

### 35.1.30.45.2 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Modification Request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following **RejectionOrRepairStatus31Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1741
Or}	Reason <Rsn>	[1..*]			1741
	Code <Cd>	[1..1]			1741
{Or	Code <Cd>	[1..1]	CodeSet		1742
Or}	Proprietary <Prtry>	[1..1]	±		1742
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1742

#### 35.1.30.45.2.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

#### 35.1.30.45.2.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason for the status.

**Reason <Rsn>** contains the following **RejectionOrRepairReason25** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1741
{Or	Code <Cd>	[1..1]	CodeSet		1742
Or}	Proprietary <Prtry>	[1..1]	±		1742
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1742

#### 35.1.30.45.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionAndRepairReason25Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1742
Or}	Proprietary <Prtry>	[1..1]	±		1742

**35.1.30.45.2.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.*Datatype:* "RejectionReason27Code" on page 1858

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
NRGM	NoMatch	More than one instruction match the criteria.
NRGN	NotFoundRejection	Instruction could not be found.
OTHR	Other	Other. See Narrative.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
INVM	InvalidModificationRequest	Invalid or unrecognized modification request.
INVL	InvalidLink	Invalid or unrecognized link.

**35.1.30.45.2.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.45.2.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1929**35.1.30.45.3 Completed <Cmpltd>***Presence:* [1..1]*Definition:* Modification request was completed.*Impacted by:* C4 "AdditionalReasonInformationRule"

**Completed <Cmpltd>** contains the following elements (see "ProprietaryReason4" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1585
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1585

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 35.1.30.45.4 Denied <Dnd>

*Presence:* [1..1]

*Definition:* Modification request will not be executed.

**Denied <Dnd>** contains one of the following **DeniedStatus15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1743
Or}	Reason <Rsn>	[1..*]			1743
	Code <Cd>	[1..1]			1744
{Or	Code <Cd>	[1..1]	CodeSet		1744
Or}	Proprietary <Prtry>	[1..1]	±		1745
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1745

#### 35.1.30.45.4.1 NoSpecifiedReason <NoSpctdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

#### 35.1.30.45.4.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the denied status.

**Reason <Rsn>** contains the following **DeniedReason10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1744
{Or	Code <Cd>	[1..1]	CodeSet		1744
Or}	Proprietary <Prtry>	[1..1]	±		1745
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1745

#### 35.1.30.45.4.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request has a denied status.

**Code <Cd>** contains one of the following **DeniedReason15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1744
Or}	Proprietary <Prtry>	[1..1]	±		1745

#### 35.1.30.45.4.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request was denied.

*Datatype:* "DeniedReason6Code" on page 1812

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DSET	DeniedSinceSettled	Request was denied because the instruction was settled.
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.

**35.1.30.45.4.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the request was denied.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.45.4.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 1929**35.1.30.45.5 Pending <Pdg>***Presence:* [1..1]*Definition:* Modification is pending. It is not known at this time whether modification can be affected.**Pending <Pdg>** contains one of the following elements (see "[PendingStatus38Choice](#)" on page 1591 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1592
Or}	Reason <Rsn>	[1..*]			1592
	Code <Cd>	[1..1]			1592
{Or	Code <Cd>	[1..1]	CodeSet		1592
Or}	Proprietary <Prtry>	[1..1]	±		1593
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1593

**35.1.30.45.6 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Status that cannot be reported using one of the available standard status.**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

**35.1.30.46 AffirmationStatus8Choice**

*Definition:* Choice of format for the affirmation status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1746

**35.1.30.46.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Provides the status of the trade at confirmation level at the time the settlement instruction was sent.

*Datatype:* "AffirmationStatus1Code" on page 1798

CodeName	Name	Definition
AFFI	Affirmed	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

**35.1.30.46.2 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Provides the status of the trade at confirmation level at the time the settlement instruction was sent.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.47 MatchingStatus27Choice**

*Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1746
Or}	Proprietary <Prtry>	[1..1]	±		1747

**35.1.30.47.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Provides the matching status of the instruction.

*Datatype:* "MatchingStatus1Code" on page 1835

CodeName	Name	Definition
MACH	Matched	Instruction has been matched.
NMAT	Unmatched	Instruction has not been matched.

### 35.1.30.47.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the matching status of the instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.48 AllegementStatus3Choice

*Definition:* Choice of format for the allegation status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1747
Or}	Proprietary <Prtry>	[1..1]	±		1747

#### 35.1.30.48.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Status of the allegation reported.

*Datatype:* "[AllegementStatus1Code](#)" on page 1798

CodeName	Name	Definition
CANC	Cancelled	Allegation has been cancelled since the previous delta statement. The allegation was cancelled because of a mistake by the sender or because the alleging party cancelled its instruction.
REMO	Removed	Allegation has been removed since the previous delta statement. The allegation was removed because the alleged party sent its instruction.

#### 35.1.30.48.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status of the allegation reported.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.49 SettlementStatus17Choice

*Definition:* Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1748
{Or	NoSpecifiedReason <NoSpcedRsn>	[1..1]	CodeSet		1749
Or}	Reason <Rsn>	[1..*]			1749
	Code <Cd>	[1..1]			1749
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1753
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1753
Or	Failing <Fng>	[1..1]			1753
{Or	NoSpecifiedReason <NoSpcedRsn>	[1..1]	CodeSet		1753
Or}	Reason <Rsn>	[1..*]			1754
	Code <Cd>	[1..1]			1754
{Or	Code <Cd>	[1..1]	CodeSet		1754
Or}	Proprietary <Prtry>	[1..1]	±		1758
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1758
Or}	Proprietary <Prtry>	[1..1]	±		1758

#### Constraints

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

#### 35.1.30.49.1 Pending <Pdg>

*Presence:* [1..1]

*Definition:* Instruction is pending. Settlement at the instructed settlement date is still possible.

**Pending <Pdg>** contains one of the following **PendingStatus37Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1749
Or}	Reason <Rsn>	[1..*]			1749
	Code <Cd>	[1..1]			1749
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1753
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1753

#### 35.1.30.49.1.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

#### 35.1.30.49.1.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending status.

**Reason <Rsn>** contains the following **PendingReason15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1749
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1753
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1753

#### 35.1.30.49.1.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Code <Cd>** contains one of the following **PendingReason27Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1750
Or}	Proprietary <Prtry>	[1..1]	±		1753

**35.1.30.49.1.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a pending status.*Datatype:* "PendingReason2Code" on page 1847

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.

CodeName	Name	Definition
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.

CodeName	Name	Definition
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

CodeName	Name	Definition
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 35.1.30.49.1.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.49.1.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 1929

### 35.1.30.49.2 Failing <FIng>

*Presence:* [1..1]

*Definition:* Instruction is failing. Settlement at the instructed settlement date is no longer possible.

**Failing <FIng>** contains one of the following **FailingStatus10Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1753
Or}	Reason <Rsn>	[1..*]			1754
	Code <Cd>	[1..1]			1754
{Or	Code <Cd>	[1..1]	CodeSet		1754
Or}	Proprietary <Prtry>	[1..1]	±		1758
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1758

### 35.1.30.49.2.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1835

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

**35.1.30.49.2.2 Reason <Rsn>***Presence:* [1..\*]*Definition:* Specifies the reason of the failing status.**Reason <Rsn>** contains the following **FailingReason8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1754
{Or	Code <Cd>	[1..1]	CodeSet		1754
Or}	Proprietary <Prtry>	[1..1]	±		1758
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1758

**35.1.30.49.2.2.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a failing status.**Code <Cd>** contains one of the following **FailingReason8Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1754
Or}	Proprietary <Prtry>	[1..1]	±		1758

**35.1.30.49.2.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a failing settlement status.*Datatype:* "FailingReason2Code" on page 1821

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.

CodeName	Name	Definition
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.

CodeName	Name	Definition
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.

CodeName	Name	Definition
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

**35.1.30.49.2.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has a failing settlement status.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.49.2.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 1929**35.1.30.49.3 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

**35.1.30.50 MatchingStatus24Choice***Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Matched <Mtchd>	[1..1]	±	C4	1759
Or	Unmatched <Umtchd>	[1..1]			1759
{Or	NoSpecifiedReason <NoSpctdRsn>	[1..1]	CodeSet		1760
Or}	Reason <Rsn>	[1..*]			1760
	Code <Cd>	[1..1]			1760
{Or	Code <Cd>	[1..1]	CodeSet		1761
Or}	Proprietary <Prtry>	[1..1]	±		1763
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1763
Or}	Proprietary <Prtry>	[1..1]	±		1763

### 35.1.30.50.1 Matched <Mtchd>

*Presence:* [1..1]

*Definition:* Status is matched.

*Impacted by:* C4 "AdditionalReasonInformationRule"

**Matched <Mtchd>** contains the following elements (see "ProprietaryReason4" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1585
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1585

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 35.1.30.50.2 Unmatched <Umtchd>

*Presence:* [1..1]

*Definition:* Status is unmatched.

**Unmatched <Umtchd>** contains one of the following **UnmatchedStatus16Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcdfRsn>	[1..1]	CodeSet		1760
Or}	Reason <Rsn>	[1..*]			1760
	Code <Cd>	[1..1]			1760
{Or	Code <Cd>	[1..1]	CodeSet		1761
Or}	Proprietary <Prtry>	[1..1]	±		1763
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1763

#### 35.1.30.50.2.1 NoSpecifiedReason <NoSpcdfRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

#### 35.1.30.50.2.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the unmatched status.

**Reason <Rsn>** contains the following **UnmatchedReason15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1760
{Or	Code <Cd>	[1..1]	CodeSet		1761
Or}	Proprietary <Prtry>	[1..1]	±		1763
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1763

#### 35.1.30.50.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

**Code <Cd>** contains one of the following **UnmatchedReason21Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1761
Or}	Proprietary <Prtry>	[1..1]	±		1763

**35.1.30.50.2.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has an unmatched status.*Datatype:* "UnmatchedReason11Code" on page 1914

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.

CodeName	Name	Definition
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.

**35.1.30.50.2.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies the reason why the instruction has an unmatched status.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.50.2.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "[Max210Text](#)" on page 1929**35.1.30.50.3 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary status.**Proprietary <Prtry>** contains the following elements (see "[ProprietaryStatusAndReason6](#)" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

**35.1.30.51 SettlementStatus16Choice***Definition:* Choice of format for the settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Pending <Pdg>	[1..1]			1764
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1764
Or}	Reason <Rsn>	[1..*]	±		1764
Or	Failing <FIng>	[1..1]			1764
{Or	NoSpecifiedReason <NoSpofdRsn>	[1..1]	CodeSet		1765
Or}	Reason <Rsn>	[1..*]	±		1765
Or}	Proprietary <Prtry>	[1..1]	±		1765

**Constraints**

- **PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**35.1.30.51.1 Pending <Pdg>**

*Presence:* [1..1]

*Definition:* Instruction is pending. Settlement at the instructed settlement date is still possible.

**Pending <Pdg>** contains one of the following **PendingStatus36Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1764
Or}	Reason <Rsn>	[1..*]	±		1764

**35.1.30.51.1.1 NoSpecifiedReason <NoSpdfdRsn>**

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

**35.1.30.51.1.2 Reason <Rsn>**

*Presence:* [1..\*]

*Definition:* Specifies the reason of the pending status.

**Reason <Rsn>** contains the following elements (see "PendingReason14" on page 1769 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1770
{Or	Code <Cd>	[1..1]	CodeSet		1770
Or}	Proprietary <Prtry>	[1..1]	±		1773
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1773

**35.1.30.51.2 Failing <FIng>**

*Presence:* [1..1]

*Definition:* Instruction is failing. Settlement at the instructed settlement date is no longer possible.

**Failing <FIng>** contains one of the following **FailingStatus9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1765
Or}	Reason <Rsn>	[1..*]	±		1765

#### 35.1.30.51.2.1 NoSpecifiedReason <NoSpdfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

#### 35.1.30.51.2.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the failing status.

**Reason <Rsn>** contains the following elements (see "FailingReason7" on page 1765 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1766
{Or	Code <Cd>	[1..1]	CodeSet		1766
Or}	Proprietary <Prtry>	[1..1]	±		1769
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1769

#### 35.1.30.51.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 1775 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

#### 35.1.30.52 FailingReason7

*Definition:* Specifies the reason why the instruction or request has a failing settlement status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1766
{Or	Code <Cd>	[1..1]	CodeSet		1766
Or}	Proprietary <Prtry>	[1..1]	±		1769
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1769

### 35.1.30.52.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing status.

**Code <Cd>** contains one of the following **FailingReason7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1766
Or}	Proprietary <Prtry>	[1..1]	±		1769

#### 35.1.30.52.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

*Datatype:* "FailingReason3Code" on page 1824

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive

CodeName	Name	Definition
		against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.

CodeName	Name	Definition
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.

CodeName	Name	Definition
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

#### 35.1.30.52.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.30.52.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 1929

#### 35.1.30.53 PendingReason14

*Definition:* Specifies the reason why the instruction or request has a pending status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1770
{Or	Code <Cd>	[1..1]	CodeSet		1770
Or}	Proprietary <Prtry>	[1..1]	±		1773
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1773

### 35.1.30.53.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Code <Cd>** contains one of the following **PendingReason26Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1770
Or}	Proprietary <Prtry>	[1..1]	±		1773

#### 35.1.30.53.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

*Datatype:* "PendingReason10Code" on page 1841

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.

CodeName	Name	Definition
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.

CodeName	Name	Definition
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.

CodeName	Name	Definition
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 35.1.30.53.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.53.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 1929

### 35.1.30.54 RejectionOrRepairReason23

*Definition:* Reason for the rejection or repair status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[0..*]			1774
{Or	Code <Cd>	[1..1]	CodeSet		1774
Or}	Proprietary <Prtry>	[1..1]	±		1775
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1775

### 35.1.30.54.1 Code <Cd>

*Presence:* [0..\*]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionAndRepairReason23Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1774
Or}	Proprietary <Prtry>	[1..1]	±		1775

#### 35.1.30.54.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason29Code" on page 1859

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
OTHR	Other	Other. See Narrative.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.

CodeName	Name	Definition
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
VALR	InvalidRule	Account servicer validation rule rejection.

### 35.1.30.54.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see ["GenericIdentification30" on page 1217](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.54.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* ["Max210Text" on page 1929](#)

### 35.1.30.55 ProprietaryStatusAndReason6

*Definition:* Provides the proprietary status and reason of an instruction or an instruction cancellation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ProprietaryStatus <PrtrySts>	[1..1]	±		1775
	ProprietaryReason <PrtryRsn>	[0..*]	±	C4	1776

#### 35.1.30.55.1 ProprietaryStatus <PrtrySts>

*Presence:* [1..1]

*Definition:* Proprietary identification of the status related to an instruction.

**ProprietaryStatus <PrtrySts>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.55.2 ProprietaryReason <PrtryRsn>

*Presence:* [0..\*]

*Definition:* Proprietary identification of the reason related to a proprietary status.

*Impacted by:* C4 "[AdditionalReasonInformationRule](#)"

**ProprietaryReason <PrtryRsn>** contains the following elements (see "[ProprietaryReason4](#)" on page 1584 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Reason <Rsn>	[0..1]	±		1585
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1585

#### Constraints

- **AdditionalReasonInformationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 35.1.30.56 AcknowledgementReason9

*Definition:* Specifies additional information about the processed instruction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1776
{Or	Code <Cd>	[1..1]	CodeSet		1777
Or}	Proprietary <Prtry>	[1..1]	±		1777
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1778

#### 35.1.30.56.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason provided for the status.

**Code <Cd>** contains one of the following **AcknowledgementReason12Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1777
Or}	Proprietary <Prtry>	[1..1]	±		1777

### 35.1.30.56.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

*Datatype:* "AcknowledgementReason5Code" on page 1795

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
RQWV	AcceptedWithoutVotingRights	Instruction registration is accepted but the registration is not in full, that is, not with voting rights.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

### 35.1.30.56.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.30.56.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 1929

### 35.1.30.57 AcknowledgedAcceptedStatus23Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1778
Or}	Reason <Rsn>	[1..*]			1778
	Code <Cd>	[1..1]			1779
{Or	Code <Cd>	[1..1]	CodeSet		1779
Or}	Proprietary <Prtry>	[1..1]	±		1779
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1780

#### 35.1.30.57.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1835

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

#### 35.1.30.57.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the acknowledged accepted status.

**Reason <Rsn>** contains the following **AcknowledgementReason11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1779
{Or	Code <Cd>	[1..1]	CodeSet		1779
Or}	Proprietary <Prtry>	[1..1]	±		1779
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1780

#### 35.1.30.57.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Choice of format for the acknowledgement reason.

**Code <Cd>** contains one of the following **AcknowledgementReason14Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1779
Or}	Proprietary <Prtry>	[1..1]	±		1779

#### 35.1.30.57.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

*Datatype:* "AcknowledgementReason6Code" on page 1796

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

#### 35.1.30.57.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.30.57.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "[Max210Text](#)" on page 1929

#### 35.1.30.58 AcknowledgedAcceptedStatus21Choice

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpcfdRsn>	[1..1]	CodeSet		1780
Or}	Reason <Rsn>	[1..*]	±		1780

##### 35.1.30.58.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "[NoReasonCode](#)" on page 1835

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

##### 35.1.30.58.2 Reason <Rsn>

*Presence:* [1..\*]

*Definition:* Specifies the reason of the acknowledged accepted status.

**Reason <Rsn>** contains the following elements (see "[AcknowledgementReason9](#)" on page 1776 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1776
{Or	Code <Cd>	[1..1]	CodeSet		1777
Or}	Proprietary <Prtry>	[1..1]	±		1777
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1778

**35.1.30.59 AcknowledgedAcceptedStatus24Choice**

*Definition:* Specifies whether the status is provided with a reason or not.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1781
Or}	Reason <Rsn>	[1..*]			1781
	Code <Cd>	[1..1]			1781
{Or	Code <Cd>	[1..1]	CodeSet		1782
Or}	Proprietary <Prtry>	[1..1]	±		1782
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1782

**35.1.30.59.1 NoSpecifiedReason <NoSpdfdRsn>**

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 1835

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

**35.1.30.59.2 Reason <Rsn>**

*Presence:* [1..\*]

*Definition:* Specifies the reason of the acknowledged accepted status.

**Reason <Rsn>** contains the following **AcknowledgementReason12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Code <Cd>	[1..1]			1781
{Or	Code <Cd>	[1..1]	CodeSet		1782
Or}	Proprietary <Prtry>	[1..1]	±		1782
	AdditionalReasonInformation <AddtlRsnInf>	[0..1]	Text		1782

**35.1.30.59.2.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Reason provided for the status.

**Code <Cd>** contains one of the following **AcknowledgementReason15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1782
Or}	Proprietary <Prtry>	[1..1]	±		1782

**35.1.30.59.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.*Datatype:* "AcknowledgementReason3Code" on page 1795

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.

**35.1.30.59.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Specifies additional information about the processed instruction.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

**35.1.30.59.2.2 AdditionalReasonInformation <AddtlRsnInf>***Presence:* [0..1]*Definition:* Provides additional reason information that cannot be provided in a structured field.*Datatype:* "Max210Text" on page 1929**35.1.30.60 PendingStatus20Choice***Definition:* Choice of format for the matching status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Forwarded <Fwdd>	[1..1]	±		1782
Or}	UnderInvestigation <UdrInvstgtn>	[1..1]	±		1783

**35.1.30.60.1 Forwarded <Fwdd>***Presence:* [1..1]*Definition:* Allegement is forwarded.

**Forwarded <Fwdd>** contains the following elements (see "[NoSpecifiedReason1](#)" on page 1577 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1577

### 35.1.30.60.2 UnderInvestigation <UdrInvstgtn>

*Presence:* [1..1]

*Definition:* Allegement is under investigation.

**UnderInvestigation <UdrInvstgtn>** contains the following elements (see "[NoSpecifiedReason1](#)" on page 1577 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NoSpecifiedReason <NoSpdfdRsn>	[1..1]	CodeSet		1577

## 35.1.31 Transaction Type

### 35.1.31.1 TransactionActivity3Choice

*Definition:* Choice of format for the transaction activity identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1783
Or}	Proprietary <Prtry>	[1..1]	±		1783

#### 35.1.31.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Transaction type expressed as an ISO 20022 code.

*Datatype:* "[TransactionActivity1Code](#)" on page 1911

CodeName	Name	Definition
BOLE	BorrowingLendingActivity	Transaction relates to lending/borrowing.
CLAI	MarketClaim	Transaction relates to a market claim following a corporate action.
COLL	CollateralActivity	Transaction relates to collateral.
CORP	CorporateActionActivity	Transaction relates to corporate action.
SETT	SettlementandClearingActivity	Transaction relates to settlement and clearing.

#### 35.1.31.1.2 Proprietary <Prtry>

*Presence:* [1..1]

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

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.31.2 SettlementTransactionCondition18Choice

*Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1784
Or}	Proprietary <Prtry>	[1..1]	±		1785

#### 35.1.31.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as an ISO 20022 code.

*Datatype:* "[SettlementTransactionCondition6Code](#)" on page 1906

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the

CodeName	Name	Definition
		payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
UNEX	Unexposed	Delivery cannot be performed until money is received.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
TRAN	Transformation	Transaction resulting from a transformation.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.

### 35.1.31.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.31.3 SettlementTransactionCondition16Choice

*Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1786
Or}	Proprietary <Prtry>	[1..1]	±		1787

### 35.1.31.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as an ISO 20022 code.

*Datatype:* "SettlementTransactionCondition10Code" on page 1903

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).

CodeName	Name	Definition
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.

#### 35.1.31.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.31.4 SettlementTransactionCondition19Choice

*Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1787
Or}	Proprietary <Prtry>	[1..1]	±		1788

#### 35.1.31.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as an ISO 20022 code.

*Datatype:* "[SettlementTransactionCondition3Code](#)" on page 1904

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
UNEX	Unexposed	Delivery cannot be performed until money is received.

#### 35.1.31.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

#### 35.1.31.5 SettlementTransactionCondition20Choice

*Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1789
Or}	Proprietary <Prtry>	[1..1]	±		1790

### 35.1.31.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as an ISO 20022 code.

*Datatype:* "SettlementTransactionCondition8Code" on page 1907

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).

CodeName	Name	Definition
UNEX	Unexposed	Delivery cannot be performed until money is received.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
TRAN	Transformation	Transaction resulting from a transformation.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.

### 35.1.31.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.31.6 SettlementTransactionCondition17Choice

*Definition:* Choice of format for the settlement transaction conditions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1790
Or}	Proprietary <Prtry>	[1..1]	±		1791

#### 35.1.31.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as an ISO 20022 code.

*Datatype:* "[SettlementTransactionCondition4Code](#)" on page 1905

CodeName	Name	Definition
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
PHYS	Physical	Securities are to be physically settled.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.

### 35.1.31.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

### 35.1.31.7 TradeTransactionCondition5Choice

*Definition:* Choice of format for the trade transaction condition.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		1791
Or}	Proprietary <Prtry>	[1..1]	±		1793

#### 35.1.31.7.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Trade conditions expressed as an ISO 20022 code.

*Datatype:* "[TradeTransactionCondition4Code](#)" on page 1910

CodeName	Name	Definition
CBNS	CumBonus	Indicates whether the trade is executed cum bonus.

CodeName	Name	Definition
XBNS	ExBonus	Indicates whether the trade is executed ex bonus.
CCPN	CumCoupon	Indicates whether the trade is executed cum coupon.
XCPN	ExCoupon	Indicates whether the trade is executed ex coupon.
CDIV	CumDividend	Indicates whether the trade is executed cum dividend.
XDIV	ExDividend	Indicates whether the trade is executed ex dividend.
CRTS	CumRights	Indicates whether the trade is executed cum rights.
XRTS	ExRights	Indicates whether the trade is executed ex rights.
CWAR	CumWarrant	Indicates whether the trade is executed cum warrant.
XWAR	ExWarrant	Indicates whether the trade is executed ex warrant.
SPCU	SpecialCumDividend	Indicates whether the trade is executed with a special cum dividend, that is, buying after the ex date and getting the dividend.
SPEX	SpecialExDividend	Indicates whether the trade is executed with a special ex dividend, that is, selling before the ex date without the coupon.
GTDL	GuaranteedDelivery	Indicates whether the delivery of the financial instrument on settlement date is guaranteed.
BCRO	ResultOption	Result of option when set. (UK specific).
BCRP	ResultRepo	Result of repo when set (UK specific).
BCFD	DeliveryForm	Form of delivery, not for foreign registration when unset (UK specific).
BCBL	BoardLot	Board lots, not set for odd lots (UK specific).
BCBN	BadName	Bad names, not set for good names (UK specific).
MAPR	MarketPrice	Trade was executed at market price.
NEGO	NegotiatedTrade	Trade for which the price is not the one quoted but an improved one, that is, the negotiated price.
NMPR	NonMarketPrice	Trade was executed outside of normal market conditions, for example, in the case of an iceberg order.

CodeName	Name	Definition
BCPD	DeliverCountryIncorporation	Place of delivery, in country of incorporation when unset (UK specific).

### 35.1.31.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Trade conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 1217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		1217
	Issuer <Issr>	[1..1]	Text		1217
	SchemeName <SchmeNm>	[0..1]	Text		1217

## 35.2 Message Datatypes

### 35.2.1 Amount

#### 35.2.1.1 ActiveCurrencyAndAmount

*Definition:* A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 1797

#### Format

minInclusive	0
totalDigits	18
fractionDigits	5

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

### 35.2.1.2 ActiveOrHistoricCurrencyAnd13DecimalAmount

*Definition:* A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 1797

#### Format

minInclusive	0
totalDigits	18
fractionDigits	13

#### Constraints

- **ActiveOrHistoricCurrency**

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

### 35.2.1.3 ActiveOrHistoricCurrencyAndAmount

*Definition:* A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 1797

#### Format

minInclusive	0
totalDigits	18
fractionDigits	5

**Constraints**

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**35.2.1.4 ImpliedCurrencyAndAmount**

*Definition:* Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

*Type:* Amount

**Format**

minInclusive	0
totalDigits	18
fractionDigits	5

**35.2.2 CodeSet****35.2.2.1 AcknowledgementReason3Code**

*Definition:* Specifies additional information about the processed instruction.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.

**35.2.2.2 AcknowledgementReason5Code**

*Definition:* Specifies additional information about the processed instruction.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.

CodeName	Name	Definition
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
RQWV	AcceptedWithoutVotingRights	Instruction registration is accepted but the registration is not in full, that is, not with voting rights.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

### 35.2.2.3 AcknowledgementReason6Code

*Definition:* Specifies additional information about the processed instruction.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
SMPG	MarketPracticeRuleDiscrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.
OTHR	Other	Other. See Narrative.
NSTP	NotStraightThroughProcessing	Instruction was not straight through processing and had to be processed manually.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.

### 35.2.2.4 AcknowledgementReason9Code

*Definition:* Specifies additional information about a processed instruction.

*Type:* CodeSet

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

### 35.2.2.5 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.

### 35.2.2.6 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.

### 35.2.2.7 AddressType2Code

*Definition:* Specifies the type of address.

*Type:* CodeSet

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.

CodeName	Name	Definition
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

### 35.2.2.8 AffirmationStatus1Code

*Definition:* Specifies the affirmation status of a trade.

*Type:* CodeSet

CodeName	Name	Definition
AFFI	Affirmed	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

### 35.2.2.9 AllegementStatus1Code

*Definition:* Specifies the status of an allegement.

*Type:* CodeSet

CodeName	Name	Definition
CANC	Cancelled	Allegement has been cancelled since the previous delta statement. The allegement was cancelled because of a mistake by the sender or because the alleging party cancelled its instruction.
REMO	Removed	Allegement has been removed since the previous delta statement. The allegement was removed because the alleged party sent its instruction.

### 35.2.2.10 AllocationStatus1Code

*Definition:* Specifies the status of allocation of collateral to cover the instruction.

*Type:* CodeSet

CodeName	Name	Definition
AOLF	FullyAllocated	Instruction has been fully covered by collateral.
AOLP	PartiallyAllocated	Instruction has been partially covered by collateral.

### 35.2.2.11 AutoBorrowing1Code

*Definition:* Specifies the condition under which automatic borrowing is allowed.

*Type:* CodeSet

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.

CodeName	Name	Definition
YBOR	Automatic	Automatic borrowing should take place.

### 35.2.2.12 AutoBorrowing2Code

*Definition:* Specifies the condition under which automatic borrowing is allowed.

*Type:* CodeSet

CodeName	Name	Definition
LAMI	LastResort	Only last resort borrowing should be considered to make settlement occur.
NBOR	NoAutomatic	No automatic borrowing should take place.
YBOR	Automatic	Automatic borrowing should take place.
RTRN	Return	Return of stocks should take place.

### 35.2.2.13 BlockTrade1Code

*Definition:* Specifies whether the instruction is the parent or a children of a block trade.

*Type:* CodeSet

CodeName	Name	Definition
BLPA	Parent	Transaction is a block trade parent.
BLCH	Child	Transaction is a block trade child.

### 35.2.2.14 CancellationProcessingStatus1Code

*Definition:* Specifies the status of a cancellation request.

*Type:* CodeSet

CodeName	Name	Definition
CAND	CancellationCompleted	Cancellation has been completed.
CANP	PendingCancellation	Cancellation is pending. It is not known at this time whether cancellation can be affected.
DEND	Denied	Cancellation will not be executed.
EXCH	ReceivedAtStockExchange	Cancellation has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Cancellation has been received at the intermediary.
PACK	Accepted	Cancellation request has been acknowledged for further processing by the account servicer.
PARF	PartiallyFilled	Order is partially filled, cancellation processing accepted for the remainder.
REJT	Rejected	Cancellation has been rejected for further processing.

CodeName	Name	Definition
REPR	InRepair	Cancellation request is in repair.

### 35.2.2.15 CancelledStatusReason12Code

*Definition:* Specifies the underlying reason for the cancellation of the associated transaction.

*Type:* CodeSet

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CANO	CancelledByOther	Transaction is cancelled by a party other than the instructing party, for example, a market infrastructure such as a stock exchange.
CREG	CancelledByIssuerRegistrar	Transaction has been cancelled by the issuer/registrar.

### 35.2.2.16 CancelledStatusReason16Code

*Definition:* Specifies the reason for the cancellation status.

*Type:* CodeSet

#### Format

minLength	1
maxLength	4

CodeName	Name	Definition
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer

CodeName	Name	Definition
		eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.
BYIY	CancelledDueToBuyIn	Instruction has been cancelled because a buy-in has been initiated.
CTHP	CancelledByThirdParty	Instruction is cancelled by a Third party.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.

### 35.2.2.17 CancelledStatusReason5Code

*Definition:* Specifies the underlying reason for the cancellation of the associated transaction.

*Type:* CodeSet

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
OTHR	Other	Other. See Narrative.

### 35.2.2.18 CancelledStatusReason9Code

*Definition:* Specifies the underlying reason for the cancellation of the associated transaction.

*Type:* CodeSet

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CANS	CancelledBySystem	Transaction is cancelled by the system.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.
CXLR	EndOfLife	Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system.

CodeName	Name	Definition
CANT	CancelledDueToTransformation	Original transaction has been cancelled and replaced due to a corporate action.
CANZ	CancelledSplitPartialSettlement	Original transaction has been cancelled and replaced to allow a partial or split settlement.
CORP	CancelledDueToCorporateAction	Transaction has been cancelled due to a corporate action.
SCEX	SecuritiesNoLongerEligible	Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used.
OTHR	Other	Other. See Narrative.

### 35.2.2.19 CashSettlementSystem2Code

*Definition:* Specifies the cash settlement system used.

*Type:* CodeSet

CodeName	Name	Definition
GROS	GrossSettlementSystem	Settle money through gross settlement system.
NETS	NetSettlementSystem	Settle money through net settlement system.

### 35.2.2.20 CorporateActionEventProcessingStatus1Code

*Definition:* Specifies the stage in the corporate action event life cycle.

*Type:* CodeSet

CodeName	Name	Definition
COMP	Complete	Specifies that a corporate action event processing has been completed.
PEND	Pending	Specifies that a corporate action event processing has not been completed.
RECD	Reconciled	Corporate action event processing specifying that the funds paid have been reconciled with the funds received from the agent (meaning that there is no more risk of payment to be reversed).

### 35.2.2.21 CorporateActionEventStage2Code

*Definition:* Specifies the stage of the corporate action event.

*Type:* CodeSet

CodeName	Name	Definition
PWAL	ActionPeriod	Open for acceptance until the next specified deadline in the announcement (if any).

CodeName	Name	Definition
SUAP	SubjectToApproval	Subject to approval at the relevant meeting, eg, dividend.
APPD	Approved	Approved at the relevant meeting, eg, dividend.
UNAC	UnconditionalAsToAcceptance	The required level of acceptances specified in the terms of the offer has been achieved but there are still outstanding conditions to fulfil.
WHOU	WhollyUnconditional	Wholly unconditional; all conditions specified in the offer document have been satisfied.
CLDE	Deactivated	The offer is closed for acceptance.
LAPS	Lapsed	The event/offer conditions have not been met and the event/offer is terminated or lapsed.

### 35.2.2.22 CorporateActionEventType33Code

*Definition:* Specifies the corporate action event type.

*Type:* CodeSet

CodeName	Name	Definition
ACTV	ActiveTradingStatus	Trading in the security has commenced or security has been re-activated after a suspension in trading.
ATTI	Attachment	Combination of different security types to create a unit. Units are usually comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention.
BRUP	Bankruptcy	Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless.
DFLT	BondDefault	Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied.
BONU	BonusIssue	Bonus or capitalisation issue. Security holders receive additional assets free of payment from the issuer, in proportion to their holding.
EXRI	CallOnIntermediateSecurities	Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities.
CAPD	CapitalDistribution	Corporate event pays shareholders an amount in cash issued from the capital

CodeName	Name	Definition
		account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged.
CAPG	CapitalGainsDistribution	Event is the distribution of profits resulting from the sale of securities. Shareholders of mutual funds, unit trusts, or SICAVs are recipients of capital gains distributions and are often reinvested in additional shares of the fund.
CAPI	Capitalisation	Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation.
DRCA	CashDistributionFromNonEligibleSecuritiesSales	Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program.
DVCA	CashDividend	Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency.
CHAN	Change	Information regarding a change further described in the corporate action details.
COOP	CompanyOption	Company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date.
CLSA	ClassActionProposedSettlement	Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction.
CONS	Consent	Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond.

CodeName	Name	Definition
CONV	Conversion	Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ ratio.
CREV	CreditEvent	Occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill its financial obligations (as defined in terms and conditions).
DECR	DecreaseInValue	Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders.
DETI	Detachment	Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention.
DSCL	Disclosure	Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer.
DVOP	DividendOption	Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market.
DRIP	DividendReinvestment	Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend.
DRAW	Drawing	Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way.
DTCH	DutchAuction	Action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer.
EXOF	Exchange	Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the

CodeName	Name	Definition
		exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation".
REDM	FinalMaturity	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity.
MCAL	FullCall	Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity.
INCR	IncreaseInValue	Increase in the face value of a single security. The number of circulating securities remains unchanged.
PPMT	InstalmentCall	Instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser.
INTR	InterestPayment	Interest payment distributed to holders of an interest bearing asset.
RHDI	IntermediateSecuritiesDistribution	Distribution of intermediate securities that gives the holder the right to take part in a future event.
LIQU	LiquidationDividend	Distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security.
EXTM	MaturityExtension	As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval.
MRGR	Merger	Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange.
NOOF	NonOfficialOffer	Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer.
CERT	NonUSTEFRADCertification	Non-US beneficial owner certification requirement for exchange of temporary to permanent notes.
ODLT	OddLotSalePurchase	Sale or purchase of odd-lots to/from the issuing company, initiated either by the

CodeName	Name	Definition
		holder of the security or through an offer made by the issuer.
OTHR	OtherEvent	Other event, use only when no other event type applies, for example, a new event type.
PARI	PariPassu	Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches.
PCAL	PartialRedemptionWithoutPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT).
PRED	PartialRedemptionWithPoolFactorReduction	Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs.
PINK	PayInKind	Interest payment, in any kind except cash, distributed to holders of an interest bearing asset.
PLAC	PlaceOfIncorporation	Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar.
PDEF	Prefunding	Also called partial defeasance. Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity.
PRIO	PriorityIssue	Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders.
BPUT	PutRedemption	Early redemption of a security at the election of the holder subject to the terms and condition of the issue with no reduction in nominal value.
REDO	Redenomination	Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency.
REMK	RemarketingAgreement	Purchase and sale of remarketed preferred equities/bonds through the

CodeName	Name	Definition
		negotiation of interest rate between the issuers and the holders.
BIDS	RepurchaseOffer	Repurchase offer / issuer bid / reverse rights. Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities.
SPLR	ReverseStockSplit	Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly.
RHTS	RightsIssue	Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event.
DVSC	ScripDividend	Dividend or interest paid in the form of scrip.
SHPR	SharesPremiumDividend	Corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications.
SMAL	SmallestNegotiableUnit	Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit.
SOFF	SpinOff	Distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment.
DVSE	StockDividend	Dividend paid to shareholders in the form of equities of the issuing corporation.
SPLF	StockSplit	Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly.
TREC	TaxReclaim	Event related to tax reclaim activities.
TEND	Tender	Offer made to holders by a third party, requesting them to sell (tender) or exchange their securities.
DLST	TradingStatusDelisted	Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation.
SUSP	TradingStatusSuspended	Trading in the security has been suspended.

CodeName	Name	Definition
EXWA	WarrantExercise	Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue).
WTRC	WithholdingTaxReliefCertification	Certification process for withholding tax reduction or exemption based on the tax status of the holder.
WRTH	Worthless	Booking out of valueless securities.
ACCU	Accumulation	Funds related event in which the income (for example accumulation units) that accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have been distributed to investors for tax purposes.
MTNG	SecuritiesHoldersMeeting	Ordinary or annual or extraordinary or special general meeting.
INFO	Information	Information provided by the issuer having no accounting/financial impact on the holder.
TNDP	TaxOnNonDistributedProceeds	Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation.

### 35.2.2.23 CorporateActionOption5Code

*Definition:* Specifies the corporate action options available to the account owner.

*Type:* CodeSet

CodeName	Name	Definition
CASH	Cash	Option to choose cash.
SECU	Security	Distribution of securities to holders.

### 35.2.2.24 CounterpartyResponseStatusReason1Code

*Definition:* Specifies the type of counterparty's action the response is related to.

*Type:* CodeSet

CodeName	Name	Definition
CPTR	CounterpartyTransaction	Specifies that the response is related to an allegation from the counterparty.
CPCX	CounterpartyCancellation	Specifies that the response is related to the cancellation request of the counterparty.

CodeName	Name	Definition
CPMD	CounterpartyModification	Specifies that the response is related to the modification request of the counterparty.

### 35.2.2.25 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).

### 35.2.2.26 CreditDebitCode

*Definition:* Specifies if an operation is an increase or a decrease.

*Type:* CodeSet

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

### 35.2.2.27 DateType3Code

*Definition:* Specifies a type of date.

*Type:* CodeSet

CodeName	Name	Definition
VARI	Various	Partial trades have occurred over a period of two or more days.

### 35.2.2.28 DateType4Code

*Definition:* Specifies a type of date.

*Type:* CodeSet

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.
UKWN	Unknown	Date is unknown by the sender or has not been established.

**35.2.2.29 DateType5Code***Definition:* Specifies a type of date.*Type:* CodeSet

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

**35.2.2.30 DeliveryReceiptType2Code***Definition:* Specifies how the transaction is to be settled.*Type:* CodeSet

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

**35.2.2.31 DeliveryReturn1Code***Definition:* Specifies the type of delivery return.*Type:* CodeSet

CodeName	Name	Definition
UNRE	UnrecognisedDelivery	Original delivery is not recognized.
DQUA	WrongQuantity	Wrong quantity delivered in the original instruction.
DMON	WrongSettlementAmount	Wrong settlement amount settled in the original delivery.
PART	PartialDelivery	Only a portion of the original transaction quantity was delivered by the Central Securities Depository (CSD).
SAFE	AccountMissing	Account information is missing in the original delivery.
DUEB	DueBillMissing	Due bill information missing in the original delivery.
PARD	PartialReturn	Portion of the original transaction quantity was returned by the receiver.

**35.2.2.32 DeniedReason3Code***Definition:* Specifies the denied reason.*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAL	CallDeniedSinceAlreadyApplied	Repo call request was denied since another call already applies.
DFOR	DeniedSinceNotAllowed	Repo call request was denied. Call not allowed on the concerned repo, for example, out of delay.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.

### 35.2.2.33 DeniedReason4Code

*Definition:* Specifies the denied reason.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAN	DeniedSinceAlreadyCancelled	Cancellation request was denied since the instruction has already been cancelled.
DPRG	DeniedSinceInProgress	Cancellation request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Cancellation request was denied because the repo was cancelled.
DSET	DeniedSinceAlreadySettled	Cancellation request was denied because the instruction was already settled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.

### 35.2.2.34 DeniedReason6Code

*Definition:* Specifies the denied reason.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.

CodeName	Name	Definition
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DSET	DeniedSinceSettled	Request was denied because the instruction was settled.
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.

### 35.2.2.35 DeniedReason7Code

*Definition:* Specifies the denied reason.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline.
DCAL	CallDeniedSinceAlreadyApplied	Repo call request was denied since another call already applies.
CDCY	ConditionalCurrency	Execution is denied due to a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is denied due to the execution of a process of realignment at the issuer CSD.
CDRG	ConditionalRegistrar	Execution is denied due to the execution of a process at the registrar.
DCAN	DeniedSinceCancelled	Request was denied since the instruction has been cancelled.
DPRG	DeniedSinceInProgress	Request was denied because the process of settlement is in progress.
DFOR	DeniedSinceNotAllowed	Repo call request was denied. Call not allowed on the concerned repo, for example, out of delay.
DREP	DeniedSinceRepoEnded	Request was denied because the repo was cancelled.
DSET	DeniedSinceSettled	Request was denied because the instruction was settled.

CodeName	Name	Definition
IPNC	InstructionProcessed	Instruction has been processed and cannot be cancelled.
LATE	MarketDeadlineMissed	Received after market deadline.
OTHR	Other	Other. See Narrative.

### 35.2.2.36 DistributionPolicy1Code

*Definition:* Specifies if income is to be paid out (distributed) or retained (accumulated).

*Type:* CodeSet

CodeName	Name	Definition
DIST	Distribution	Income is distributed to the investors in the fund.
ACCU	Accumulation	Income is added to the capital of the fund.

### 35.2.2.37 Eligibility1Code

*Definition:* Identifies the type of investor. The rules that apply to each type of client are different.

*Type:* CodeSet

CodeName	Name	Definition
ELIG	EligibleCounterparty	Eligible customers are the most sophisticated level of investor, able to opt out of some the protections afforded by conduct of business rules.
RETL	RetailClient	Retail customers are the least sophisticated level of investor.
PROF	ProfessionalClient	Professional customers are, for example, investment firms, credit institutions, insurance companies.

### 35.2.2.38 EventFrequency3Code

*Definition:* Specifies the regularity of an event.

*Type:* CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QUTR	Quarterly	Event takes place every three months or four times a year.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.

**35.2.2.39 EventFrequency4Code**

*Definition:* Specifies the regularity of an event.

*Type:* CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
WEEK	Weekly	Event takes place once a week.

**35.2.2.40 EventFrequency7Code**

*Definition:* Specifies the regularity of an event.

*Type:* CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place as necessary.
MNTH	Monthly	Event takes place every month or once a month.
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
WEEK	Weekly	Event takes place once a week.
SEMI	SemiAnnual	Event takes place every six months or two times a year.
QUTR	Quarterly	Event takes place every three months or four times a year.
TOMN	EveryTwoMonths	Event takes place every two months.
TOWK	EveryTwoWeeks	Event takes place every two weeks.
TWMN	TwiceAMonth	Event takes place two times a month.
OVNG	Overnight	Event takes place overnight.
ONDE	OnDemand	Event takes place on demand.

**35.2.2.41 ExposureType4Code**

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

*Type:* CodeSet

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

CodeName	Name	Definition
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

### 35.2.2.42 ExternalFinancialInstrumentIdentificationType1Code

*Definition:* Specifies the external financial instrument identification type scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from [www.iso20022.org](http://www.iso20022.org).

*Type:* CodeSet

#### Format

minLength	1
maxLength	4

### 35.2.2.43 ExternalOrganisationIdentification1Code

*Definition:* Specifies the external organisation 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](http://www.iso20022.org).

*Type:* CodeSet

#### Format

minLength	1
maxLength	4

### 35.2.2.44 FailingReason1Code

*Definition:* Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

*Type:* CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.

CodeName	Name	Definition
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.

CodeName	Name	Definition
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).

CodeName	Name	Definition
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

### 35.2.2.45 FailingReason2Code

*Definition:* Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

*Type:* CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or

CodeName	Name	Definition
		counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.

CodeName	Name	Definition
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.

CodeName	Name	Definition
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 35.2.2.46 FailingReason3Code

*Definition:* Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

*Type:* CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
BYIY	BuyInProcedure	Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CLAT	CounterpartyTooLateForSettlement	Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CANR	CancellationConfirmationRequested	Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
OBJT	UnderObjection	Financial instruments are, for example, stolen, in dispute, under objection.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.

CodeName	Name	Definition
STCD	ConfirmationDiscrepancy	Discrepancy in the settlement confirmation.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
MLAT	MoneySecuritiesTooLateForSettlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.

CodeName	Name	Definition
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.

CodeName	Name	Definition
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 35.2.2.47 FormOfSecurity1Code

*Definition:* Form of a financial instrument.

*Type:* CodeSet

CodeName	Name	Definition
BEAR	Bearer	The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate.
REGD	Registered	Shareholder name of the financial instrument appears in the corporation/ funds books.

### 35.2.2.48 GeneratedReason3Code

*Definition:* Specifies the reason why the transaction was generated.

*Type:* CodeSet

CodeName	Name	Definition
COLL	CollateralManagement	Transaction has been generated for collateral management purposes.
CLAI	MarketClaim	Transaction resulting from a market claim.
OTHR	Other	Other. See Narrative.

CodeName	Name	Definition
RODE	ReturnRefusedDumps	Relates to the return of financial instruments resulting from a rejected delivery without matching operation.
SPLI	SplitShaping	Transaction has been generated to enable settlement following a shortage of position.
THRD	ThirdParty	Transaction has been generated by a third party, for example, a central counterparty.
TRAN	Transformation	Transaction has been generated due to transformation following a corporate action.

### 35.2.2.49 InstructionProcessingStatus1Code

*Definition:* Specifies the status of an instruction.

*Type:* CodeSet

CodeName	Name	Definition
CAN1	Cancellation1	Pending cancellation; only one side has been input and a cancellation request has been sent.
CAN2	Cancellation2	Pending cancellation; both sides have been input, the trade has not yet been matched, and one side has sent a cancellation request.
CAN3	Cancellation3	Pending cancellation; both sides have been input, the trade is matched, and one side has sent a cancellation request.
CAND	Cancelled	Instruction has been cancelled.
CANO	CancelledByAnotherParty	Instruction has been cancelled by another party than the instructing party, for example, market infrastructure such as a stock exchange.
CANP	PendingCancellation	Cancellation request from yourself for this instruction is pending waiting for further processing.
CGEN	Generated	Account servicer or third party created the transaction. It was not instructed directly by the account owner.
COSE	FullyExecutedConfirmationSent	Order is fully executed and the confirmation was sent.
CPRC	CancellationRequested	Cancellation request from the counterparty is awaiting for your cancellation request or your consent.
DFLA	DefaultAction	Default action is taken.
DONE	Done	Order is partially filled and no further executions forthcoming for the trading day.

CodeName	Name	Definition
DONF	PartiallyFilledOrder	Order is partially filled and no further executions will take place.
EXCH	ReceivedAtStockExchange	Order has been received at the stock exchange.
EXSE	FullyExecutedExecutionSent	Order was fully executed and the execution sent.
FORC	ForcedRejection	Message has been sent automatically by the service provider to notify that settlement will not take place.
FUTU	Future	All checks relative to the instruction (except collateral) are successful.
INTE	ReceivedAtIntermediary	Order has been received at the intermediary.
NOTC	AlreadyMatchedAndAffirmed	Instruction cannot be cancelled as it has already been matched and affirmed.
OPOD	OpenOrder	Order is open.
OVER	OverAllocated	Quantity of financial instrument of the block trade has been overallocated.
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted for further processing by the account servicer.
PAFI	PartialFill	Order has been partially filled and the remaining quantity is warehoused.
PART	PartialCancel	Order has been partially cancelled as requested.
PPRC	PendingProcessing	Processing of the instruction is pending.
REJT	Rejected	Instruction has been rejected for further processing.
REPR	InRepair	Instruction is accepted but in repair.
SESE	SettlementInstructionSent	Settlement instruction has been sent to your custodian.
STIN	StandingInstruction	Standing instruction has been applied.
SUSP	TradingSuspendedByStockExchange	Trading is suspended by the stock exchange.
TREA	Treated	Transaction has been treated (triparty collateral status).
UNDE	UnderAllocated	Quantity of financial instrument of the block trade has been under allocated.
MPRC	ModificationRequested	Modification request from the counterparty is awaiting for your modification request or your consent.

### 35.2.2.50 InterestComputationMethod2Code

*Definition:* Specifies the method used to compute accruing interest of a financial instrument.

*Type:* CodeSet

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated

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

CodeName	Name	Definition
		30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

### 35.2.2.51 InvestmentFundRole2Code

*Definition:* Specifies the role played by an actor in an investment fund transaction.

*Type:* CodeSet

CodeName	Name	Definition
FMCO	FundManagementCompany	Party that sets up a fund, decides upon the investment strategy, appoints agents, and is responsible for the promotion and the marketing of the fund. This party makes all the strategic decisions related to a fund.
REGI	Registrar	Party responsible for keeping track of the owners of securities. In the investment fund business, this party keeps the investor registry of the fund, and administers investor accounts and related records. It is appointed by the fund management company.
TRAG	TransferAgent	Party appointed by the fund management company. This party updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.
INTR	Intermediary	Party that provides services to investors relating to financial products. These services may include some, or all of, provision of information and advice on products, placement of investment orders, transmission of payment, custody of assets, and the administration of rights and benefits. In the specific framework of investment funds industry, an intermediary may present information about funds to potential investors, and solicit orders for the fund. This intermediary may facilitate the transmission of the orders and information from/to the investors and/or other intermediaries. The intermediary receives commission from the Fund and/or fees from the investor.
DIST	Distributor	Party that act as an wholesaler of funds.
CONC	Concentrator	Party that acts as an aggregator of funds, also called a funds hub.
UCL1	UnderlyingClient1	Underlying client of the intermediary.
UCL2	UnderlyingClient2	Underlying client of underlying client 1.
TRAN	TransmittingAgent	Party that transmits the instruction, advice, notification or report.

**35.2.2.52 LegalFramework1Code**

*Definition:* Identifies the legal framework of the transaction.

*Type:* CodeSet

CodeName	Name	Definition
FRAN	PensionLivree	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".

**35.2.2.53 LinkageType1Code**

*Definition:* Type of linkage requested.

*Type:* CodeSet

CodeName	Name	Definition
LINK	Link	Request is to link the referenced transactions.
UNLK	Unlink	Request is to unlink the referenced transactions.
SOFT	Soft	Request is to soft link the referenced transactions.

**35.2.2.54 MarketClientSide1Code**

*Definition:* Specifies if an instruction is for a market or client side transaction.

*Type:* CodeSet

CodeName	Name	Definition
CLNT	ClientSide	Instruction is for a client side transaction.
MAKT	MarketSide	Instruction is for a market side transaction.

**35.2.2.55 MarketType2Code**

*Definition:* Specifies the type of market in which transactions take place, for example, primary.

*Type:* CodeSet

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

**35.2.2.56 MarketType4Code**

*Definition:* Specifies the type of place where a trade was executed, a price was sourced from, an instrument is listed.

Type: CodeSet

CodeName	Name	Definition
FUND	Fund	The place is a fund (transfer agent, fund itself, etc.).
LMAR	LocalMarket	The place is a local market.
THEO	Theoretical	The place is theoretical.
VEND	Vendor	The place is a vendor.

### 35.2.2.57 MatchingProcess1Code

*Definition:* Specifies the action to be performed on the matching process.

Type: CodeSet

CodeName	Name	Definition
UNMT	Unmatch	The referenced transaction is requested to be unmatched.
MTRE	ResumeMatching	Matching process is to be resumed for the referenced transaction.

### 35.2.2.58 MatchingStatus1Code

*Definition:* Provides the matching status of the instruction at the time the settlement instruction was sent.

Type: CodeSet

CodeName	Name	Definition
MACH	Matched	Instruction has been matched.
NMAT	Unmatched	Instruction has not been matched.

### 35.2.2.59 ModifiedStatusReason1Code

*Definition:* Specifies that the transaction has been modified.

Type: CodeSet

CodeName	Name	Definition
MDBY	ModifiedByYourself	Modification of a transaction by the account owner.
OTHR	Other	Other. See Narrative.

### 35.2.2.60 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.

**35.2.2.61 OpeningClosing1Code**

*Definition:* Specifies additional information relative to the processing of the trade.

*Type:* CodeSet

CodeName	Name	Definition
CLOP	ClosePosition	Indicates that the trade is to close a position.
OPEP	OpenPosition	Indicates that the trade is to open a position.

**35.2.2.62 OptionStyle2Code**

*Definition:* Defines how an option can be exercised.

*Type:* CodeSet

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
EURO	European	Option that can be exercised on expiry date only.

**35.2.2.63 OptionType1Code**

*Definition:* Indicates whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

*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.

**35.2.2.64 OriginatorRole2Code**

*Definition:* Specifies the role of the trading party in the transaction.

*Type:* CodeSet

CodeName	Name	Definition
SINT	SystematicInternaliser	Firms which, on an organised, frequent and systematic basis deal on their own account by executing client orders outside a regulated market or a Multilateral Trading Facility. SI's will have the obligation to provide, and make public, a definite bid and offer quote for liquid securities. They act as "mini" exchanges.
MLTF	MultilateralTradingFacility	Multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.

CodeName	Name	Definition
RMKT	RegulatedMarket	Market on which financial instruments can be traded according to rules defined by the stock exchange.
MKTM	MarketMaker	Dealer or specialist that is trading for their own account in the OTC market. Market makers are expected to maintain an orderly market by being available to buy or sell.
INVE	Investor	Party, either an individual or organisation, whose assets are being invested.
TAGT	TransfertAgent	Party appointed by the fund management company. It updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.

### 35.2.2.65 OwnershipLegalRestrictions1Code

*Definition:* Specifies the regulatory restrictions applicable to a financial instrument.

*Type:* CodeSet

CodeName	Name	Definition
A144	USLegal144A	Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A.
NRST	NoRestrictions	Ownership or transfer of a security that is not subject to restrictions.
RSTR	Restrictions	Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A.

### 35.2.2.66 PartialSettlement2Code

*Definition:* Information about partial settlement.

*Type:* CodeSet

CodeName	Name	Definition
PAIN	PartialSettlement	Confirmation is for partial settlement. Part of the transaction remains unsettled.

CodeName	Name	Definition
PARC	PartiallyConfirmed	Confirmation is for partial settlement. No additional settlement will take place.

### 35.2.2.67 PendingFailingReason1Code

*Definition:* Specifies the reason the transaction/instruction is pending or failing settlement. Settlement on the instructed settlement date is still possible, status is pending. Settlement on the instructed settlement date is no longer possible, status is failing.

*Type:* CodeSet

CodeName	Name	Definition
OTHR	Other	Other. See Narrative.

### 35.2.2.68 PendingProcessingReason1Code

*Definition:* Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.

CodeName	Name	Definition
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.

### 35.2.2.69 PendingProcessingReason2Code

*Definition:* Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.

CodeName	Name	Definition
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
CERT	WrongCertificatesNumbers	Certificate number error.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 35.2.2.70 PendingProcessingReason3Code

*Definition:* Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.

CodeName	Name	Definition
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NEXT	NextProcess	Next process is launched. No processing pending problems to be reported.
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
OTHR	Other	Other. See Narrative.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
CERT	WrongCertificatesNumbers	Certificate number error.

### 35.2.2.71 PendingReason10Code

*Definition:* Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

*Type:* CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.

CodeName	Name	Definition
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustementRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.

CodeName	Name	Definition
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.

CodeName	Name	Definition
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 35.2.2.72 PendingReason1Code

*Definition:* Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

*Type:* CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.

CodeName	Name	Definition
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.

CodeName	Name	Definition
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.

CodeName	Name	Definition
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.

### 35.2.2.73 PendingReason2Code

*Definition:* Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

*Type:* CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or

CodeName	Name	Definition
		counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositoryReceipts	Deposit of shares for the issuing of depository receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.

CodeName	Name	Definition
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
OTHR	Other	Other. See Narrative.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.

CodeName	Name	Definition
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
CERT	WrongCertificatesNumbers	Certificate number error.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CDLR	ConditionalDeliveryAwaitingRelease	Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 35.2.2.74 PendingReason6Code

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.

### 35.2.2.75 PendingReason7Code

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
DQUA	QuantityDisagreement	Quantity of financial instruments does not match.

### 35.2.2.76 PendingReason8Code

*Definition:* Specifies the reason the transaction/instruction is pending or failing settlement. Settlement on the instructed settlement date is still possible, status is pending. Settlement on the instructed settlement date is no longer possible, status is failing.

*Type:* CodeSet

CodeName	Name	Definition
AWMO	AwaitingMoney	Financial instruments are delivered, but still awaiting money from counterparty.
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
AUTH	SentToTaxAuthorities	Tax reclaim has been sent to the tax authorities.
CAIS	AwaitingSecurities	Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
REFU	InstructionRefusedOrNotRecognised	Instruction has been refused or not recognised and is represented automatically.
AWSH	AwaitingSecuritiesFromCounterparty	Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered.
PHSE	PhysicalDeliveryDelay	Settlement is physical. Financial instruments are being delivered.
TAMM	TradeAmendedInMarket	Trade is being amended in the market.
DOCY	AwaitingDocumentsOrEndorsementsFromYou	Awaiting documents or endorsements from you.
DOCC	AwaitingDocumentsOrEndorsementsFromCounterparty	Awaiting documents or endorsements from counterparty.
BLOC	AccountBlocked	Your account is blocked, no instruction can settle over the account.
CHAS	EnquirySent	A chaser/enquiry has been sent.
NEWI	NewIssues	Financial instrument is a new issue and not yet available/tradable.

CodeName	Name	Definition
CLAC	CounterpartyInsufficientSecurities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
MUNO	MultipleSettlementAmount	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
GLOB	GlobalFormSecurities	Settlement cannot be executed; financial instruments are in global form.
PREA	YourInstructionOnHold	Your instruction is a preadvice, that is, for matching only.
PART	TradeSettlesInPartials	Trade will settle in partials.
NMAS	NoMatchingRequired	Instruction has not been matched; matching process is not required.
CMON	CounterpartyInsufficientMoney	Insufficient money in counterparty's account.
YCOL	CollateralShortage	Insufficient collateral in your account to execute the instruction.
COLL	SecuritiesPledgedAsCollateral	Financial instruments are not deliverable as they are pledged as collateral.
DEPO	RefusedDepositForIssueOfDepositaryReceipts	Deposit of shares for the issuing of depositary receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
FLIM	MaximumForeignLimitReached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
NOFX	NoForeignExchangeInstruction	A foreign exchange instruction from you is missing.
INCA	IncomeAdjustmentRequired	Financial instruments require income adjustment, for example, dividend or interest.
LINK	PendingLinkedInstruction	Your instruction is pending settlement because the instruction linked to it is pending.
FUTU	AwaitingSettlementDate	Awaiting settlement date. No settlement problems to be reported.
LACK	LackOfSecurities	Insufficient financial instruments in your account.
LALO	SecuritiesLoanedOut	Financial instruments are out on loan.
MONY	InsufficientMoney	Insufficient money in your account.
NCON	ConfirmationNotReceived	Confirmation of settlement has not yet been received.
REFS	NotInGoodOrder	Delivery/receipt was refused because physical financial instruments are not in good order.
SDUT	LackOfStampDutyInformation	Stamp duty information is missing.

CodeName	Name	Definition
BATC	ProcessingBatchDifference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
CYCL	AwaitingNextSettlementCycle	Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
SBLO	SecuritiesBlocked	Financial instruments are blocked due to, for example, a corporate action event, realignment.
CPEC	CounterpartyInReceivership	Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business).
MINO	MinimumSettlementAmount	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
IAAD	StatusReasonInvestigation	Pending reason being investigated.
PHCK	PhysicalSecuritiesVerification	Physical financial instruments have been received and are being checked for authenticity.
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.
BOTH	BothInstructionsOnHold	Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode.
CLHT	ClearingHouseTrade	Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India.
DENO	UnavailableDeliverableDenominatedQuantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DISA	NaturalDisaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	CounterpartyReturnedShares	Counterparty has returned or refuses the securities.
DQUA	QuantityDisagreement	Quantity of financial instruments does not match.
FROZ	SecuritiesFrozenAtCSD	Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event.
LAAW	AwaitingOtherTransaction	Awaiting settlement of a purchase to cover failing positions.
LATE	MarketDeadlineMissed	Instruction was received after market deadline.
LIQU	InsufficientCentralBankLiquidity	Central bank liquidity is insufficient.
MCER	MissingCertification	Awaiting receipt of adequate certification.

CodeName	Name	Definition
NPAY	NoPayment	Payment has not been made by issuer.
NSEC	NotDelivered	Financial instruments have not been delivered by the issuer.
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PRCY	CounterpartyInstructionOnHold	Counterparty's instruction is a preadvice, that is, for matching only.
REGT	CertificatesRejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SETS	SettlementSystemMethodModified	Settlement system/method has been modified at central securities depository to allow settlement.
VLDA	ValidForTaxAuthorities	For tax reclaim, the event is pending, the tax reclaim is valid for the tax authorities.
PRSY	SystemOnHold	Transaction was put on hold/frozen by the system.
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
OTHR	Other	Other. See Narrative.
IPNC	CancelNotPossible	Instruction has been processed and cannot be cancelled.

### 35.2.2.77 PendingReason9Code

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Instruction was received after the account servicer's deadline. Processed on best effort basis.
CONF	AwaitingConfirmation	Awaiting confirmation from the counterparty.
OTHR	Other	Other. See Narrative.
CDRG	ConditionalRegistrar	Execution is conditional to the execution of a process at the registrar.

CodeName	Name	Definition
CDCY	ConditionalCurrency	Execution is conditional to the execution of a process linked to the currency of the transaction.
CDRE	ConditionalRealignment	Execution is conditional to the execution of a process of realignment at the issuer CSD.
CDAC	ConditionalDeliveryAwaitingCancellation	Awaiting cancellation of one of the party.
INBC	IncompleteNumberCount	Not all the instructions part of a pool have been received.

### 35.2.2.78 PledgeeType1Code

*Definition:* Specifies the type of pledgee.

*Type:* CodeSet

CodeName	Name	Definition
CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	RegulatoryBody	Financial instruments are pledged to a regulatory body.

### 35.2.2.79 PreConfirmation1Code

*Definition:* Specifies if there is a pre-confirmation of cash or securities.

*Type:* CodeSet

CodeName	Name	Definition
PRCA	PreConfirmCash	Pre-confirmation of the movement of the cash, pending the movement of securities.
PRSE	PreConfirmSecurities	Pre-confirmation of the movement of the securities, pending the movement of cash.

### 35.2.2.80 PriceValueType1Code

*Definition:* Specifies a type of value of the price.

*Type:* CodeSet

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

**35.2.2.81 ProcessingPosition3Code**

*Definition:* Specifies the processing position.

*Type:* CodeSet

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.
INFO	Information	Specifies that the transactions/instructions are linked for information purposes only.

**35.2.2.82 ProcessingPosition4Code**

*Definition:* Specifies when a transaction/instruction is to be executed relative to a linked transaction/instruction.

*Type:* CodeSet

CodeName	Name	Definition
AFTE	After	Specifies that the transaction/instruction is to be executed after the linked transaction/instruction.
BEFO	Before	Specifies that the transaction/instruction is to be executed before the linked transaction/instruction.
WITH	With	Specifies that the transaction/instruction is to be executed with the linked transaction/instruction.

**35.2.2.83 ProcessingPosition5Code**

*Definition:* Specifies when a transaction/instruction is to be executed relative to a linked transaction/instruction.

*Type:* CodeSet

CodeName	Name	Definition
INFO	Information	Specifies that the transactions/instructions are linked for information purposes only.

**35.2.2.84 RateType1Code**

*Definition:* Specifies whether the rate is fixed or variable or a forfeit.

*Type:* CodeSet

CodeName	Name	Definition
FIXE	Fixed	Rate is fixed.
FORF	Forfeit	No specific repurchase rate applies to the transaction Repo, only a forfeit.
VARI	Variable	Rate is variable.

### 35.2.2.85 ReceiveDelivery1Code

*Definition:* Specifies whether the settlement transaction is a delivery or receipt.

*Type:* CodeSet

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

### 35.2.2.86 Registration1Code

*Definition:* Specifies whether registration should occur upon receipt.

*Type:* CodeSet

CodeName	Name	Definition
NREG	StreetName	Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored.
YREG	Registered	Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored.

### 35.2.2.87 Registration2Code

*Definition:* Specifies whether registration should occur upon receipt.

*Type:* CodeSet

CodeName	Name	Definition
PTYH	PartyHold	You or your party set the instruction in a hold/frozen/preadvice mode.
CSDH	CSDHold	Central securities depository sets the instruction in a hold/frozen/preadvice mode.
CDEL	ConditionalDelivery	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.
CVAL	CSDValidation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.

**35.2.2.88 RegistrationProcessingStatus1Code**

*Definition:* Specifies the status of the registration processing.

*Type:* CodeSet

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Registration has been acknowledged/accepted by the issuer/registrar.
REJT	Rejected	Registration has been rejected by the issuer/registrar.

**35.2.2.89 RejectionReason24Code**

*Definition:* Specifies the reason why the request has a rejected or repair status.

*Type:* CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
OTHR	Other	Other. See Narrative.
MISM	InvalidRequest	Statement/status advice request cannot be executed. The message type requested is not valid for the message reference or statement period concerned.

**35.2.2.90 RejectionReason27Code**

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
NRGM	NoMatch	More than one instruction match the criteria.
NRGN	NotFoundRejection	Instruction could not be found.
OTHR	Other	Other. See Narrative.

CodeName	Name	Definition
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
INVM	InvalidModificationRequest	Invalid or unrecognized modification request.
INVL	InvalidLink	Invalid or unrecognized link.

### 35.2.2.91 RejectionReason29Code

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.

*Type:* CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
OTHR	Other	Other. See Narrative.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
VALR	InvalidRule	Account servicer validation rule rejection.

### 35.2.2.92 RejectionReason30Code

*Definition:* Specifies the reason why the settlement instruction has a rejected status.

*Type:* CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.

CodeName	Name	Definition
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

### 35.2.2.93 RejectionReason31Code

*Definition:* Specifies the reason why the settlement instruction has a rejected status.

*Type:* CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).

CodeName	Name	Definition
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVL	InvalidLink	Invalid or unrecognized link.
INVB	InvalidBalance	Instruction aims at using an invalid balance.

CodeName	Name	Definition
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.

### 35.2.2.94 RejectionReason32Code

*Definition:* Unrecognised or invalid depository.

*Type:* CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
LATE	MarketDeadlineMissed	Received after market deadline.
NRGN	NotFoundRejection	Instruction could not be found.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
NRGM	NoMatch	More than one instruction match the criteria.
OTHR	Other	Other. See Narrative.

### 35.2.2.95 RejectionReason37Code

*Definition:* Specifies the reason why the settlement instruction has a rejected status.

*Type:* CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).

CodeName	Name	Definition
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
OTHR	Other	Other. See Narrative.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVB	InvalidBalance	Instruction aims at using an invalid balance.
INVL	InvalidLink	Invalid or unrecognized link.

CodeName	Name	Definition
INVN	InvalidLotNumber	Invalid or unrecognized lot number.
VALR	InvalidRule	Account servicer validation rule rejection.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

### 35.2.2.96 RejectionReason38Code

*Definition:* Specifies the reason why the securities financing instruction has a rejected status.

*Type:* CodeSet

CodeName	Name	Definition
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
LATE	MarketDeadlineMissed	Received after market deadline.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.

CodeName	Name	Definition
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/time.
VASU	VariableRateSupportRejection	Unrecognised or invalid variable rate support (repurchase agreement).
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
OTHR	Other	Other. See Narrative.

CodeName	Name	Definition
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

### 35.2.2.97 RejectionReason39Code

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.

*Type:* CodeSet

CodeName	Name	Definition
ULNK	InvalidReference	Linked reference is unknown.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
ADEA	AccountServicerDeadlineMissed	Transaction/instruction received after the account servicer's specified deadline.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Not possible to use the RTGS system instructed (NRTG or YRTG).
NCRR	SettlementAmountCurrencyRejection	Unrecognised or invalid settlement amount currency.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
DADR	AddressDetailsRejection	Address details are incorrect or cannot be recognised.
INIR	InstructionIrrevocable	Instruction is irrevocable.
CANC	OptionCancelled	Option is not valid; it has been cancelled by the market or service provider, and cannot be responded to. Any responses already processed against this option are considered void and new responses will be required.
INTV	OptionInactive	Option is not active and can no longer be responded to. Any responses already processed against this option will remain valid, for example, expired option.
INVA	InvalidForTaxAuthorities	For tax reclaim, the reclaim is invalid for the tax authorities.
REFT	RefusedByTaxAuthorities	Reclaim is refused by the tax authorities.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.

CodeName	Name	Definition
REFE	ReferenceRejection	Instruction has a reference identical to another previously received instruction.
LACK	LackofSecurities	Instructed position exceeds the eligible balance.
LATE	MarketDeadlineMissed	Received after market deadline.
NMTY	Mismatch	Mismatch between option number and option type.
OPNM	OptionNumberRejection	Unrecognised option number.
DMON	SettlementAmountRejection	Unrecognised or invalid settlement amount.
OPTY	InvalidOptionType	Invalid option type.
DCAN	RejectedSinceAlreadyCancelled	Cancellation request was rejected since the instruction has already been cancelled.
DPRG	RejectedSinceInProgress	Cancellation request has been rejected because the instruction process is in progress or has been processed.
EVNM	UnrecognisedIdentification	Unrecognised event number.
STAT	MissingStatutes	Missing statutes or commercial register or other legal documents.
STAM	NotStampedOrSigned	Financial instrument has not been stamped and/or duly signed.
SIGN	InvalidSignature	Registration request does not have a valid signature of the owner of the financial instrument.
SHAR	ShareholderNumberRejection	Unrecognised or invalid shareholder number.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
NRGM	NoMatch	More than one instruction match the criteria.
MLEG	MissingLegalPower	Missing legal power for transfer.
BATC	ProcessingBatchRejection	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
CASH	CashAccount	Unrecognised or invalid cash account.
DDEA	DealPrice	Unrecognised or invalid deal price.
OWNT	TypeOfOwnershipRejection	Type of ownership indicated is not correct.
NRGN	NotFoundRejection	Instruction could not be found.

CodeName	Name	Definition
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
REQW	WrongRegistrationRequest	Registration request to be completed by the buyer and to be forwarded to the issuer is wrong. You have used the registration request of a different issuer/ registrar.
TXST	TaxStatusRejection	Unrecognised or invalid tax status of the securities instructed.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
RREA	DisagreementInRegistrationReason	Registration reason indicated is not correct.
REQM	MissingRegistrationRequest	Registration request to be completed by the buyer and to be forwarded to the issuer is missing.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
SETS	SettlementSystemMethodRejection	Unrecognised or invalid settlement system/method instructed.
DTRD	TradeDate	Unrecognised or invalid trade date or requested trade date or future trade date.
IIND	CommonReferenceRejection	Unrecognised, invalid or missing common reference.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
INNA	NarrativeInformationRejection	Unrecognised or invalid service level agreement pre-agreed narrative information.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
BPAR	BusinessPartnerNumberRejection	Unrecognised or invalid business partner number.
BREF	BankReferenceNumberRejection	Unrecognised or invalid bank reference number.
BUSE	TypeOfOrderRejection	Unrecognised or invalid type of order.
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
COMC	CommercializationContractRejection	Unrecognised or invalid commercialisation contract.

CodeName	Name	Definition
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
CPTY	UnknownDealExposure	Deal or exposure is unknown.
DDAT	SettlementDateRejection	Unrecognised or invalid settlement date.
DISC	DisagreeWithCallAmount	Party does not agree with the call amount.
DISE	DisagreeWithExposureAmount	Party does not agree with the exposure amount.
DORD	RegistrationRequestDataAndOrderRejection	Disagreement between the data on the registration request and the order.
FEEE	FeeCommissionRejection	Unrecognised or invalid fee or commission.
SETR	SettlementTransactionRejection	Unrecognised or invalid settlement transaction type.
TERM	ClosingDateTimeRejection	Unrecognised or invalid closing date/time.
VASU	VariableRateSupportRejection	Unrecognised or invalid variable rate support (repurchase agreement).
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing place of safekeeping.
SDUT	LackOfStampDuty	Required stamp duty information is missing.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ICUS	ReceivingDeliveringParty2	Unrecognised or invalid client of delivering or receiving party 1.
ICAG	ReceivingDeliveringParty1	Unrecognised or invalid participant of delivering or receiving depository.
DEPT	ReceivingDeliveringDepository	Unrecognised or invalid depository.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Unrecognised or invalid client of delivering or receiving party 2.
INVE	InvalidInvestorParty	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
PLIS	PlaceOfListing	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.

### 35.2.2.98 RejectionReason55Code

*Definition:* Specifies the reason the instruction/cancellation request has a rejected status.

*Type:* CodeSet

CodeName	Name	Definition
BENO	BeneficialOwnershipDisagreement	Disagreement in beneficial ownership.

CodeName	Name	Definition
CAEV	CorporateActionRejection	Corporate action pending on the financial instrument instructed.
DQUA	QuantityRejection	Unrecognised or invalid instructed quantity.
OTHR	Other	Other. See Narrative.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
SAFE	SafekeepingAccountRejection	Unrecognised or invalid message sender's safekeeping account.
SSID	StandingSettlementInstructionRejection	Standing Settlement Instruction is unknown or invalid.
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.

### 35.2.2.99 RepairReason4Code

*Definition:* Specifies the reason why the settlement instruction has a repair status.

*Type:* CodeSet

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.

CodeName	Name	Definition
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.

### 35.2.2.100 RepairReason5Code

*Definition:* Specifies the reason why the securities financing instruction has a repair status.

*Type:* CodeSet

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.

CodeName	Name	Definition
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.

CodeName	Name	Definition
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
VASU	VariableRateSupport	Unrecognised or invalid variable rate support (repurchase agreement).
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.
TERM	ClosingDateTime	Unrecognised or invalid closing date/time.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.

### 35.2.2.101 RepairReason6Code

*Definition:* Specifies the reason why the securities financing instruction has a repair status.

*Type:* CodeSet

CodeName	Name	Definition
BATC	ProcessingBatch	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CAEV	CorporateAction	Corporate action pending on the financial instrument instructed.
CASH	CashAccount	Unrecognised or invalid cash account.
CASY	ImpossibleCashSettlementSystem	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	SettlementDate	Unrecognised or invalid settlement date.
DDEA	DealPrice	Unrecognised or invalid deal price.
DMON	SettlementAmount	Unrecognised or invalid settlement amount.
DQUA	Quantity	Unrecognised or invalid settlement quantity.
DSEC	Security	Unrecognised or invalid financial instrument identification.
DTRD	TradeDate	Unrecognised or invalid trade date.
IIND	CommonReference	Unrecognised, invalid or missing common reference.
MINO	MinimumSettlementQuantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.

CodeName	Name	Definition
MUNO	MultipleSettlementQuantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NCRR	SettlementAmountCurrency	Unrecognised or invalid settlement amount currency.
PHYS	PhysicalSettlementImpossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	PlaceOfTrade	Unrecognised or invalid place of trade.
REFE	Reference	Instruction has a reference identical to another previously received instruction.
RTGS	ImpossibleToUseTheRTGSSystemInstructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	SafekeepingAccount	Unrecognised or invalid message sender's safekeeping account.
SETR	SettlementTransaction	Unrecognised or invalid settlement transaction type.
SETS	SettlementSystemMethod	Unrecognised or invalid settlement system/method instructed.
TXST	TaxStatus	Unrecognised or invalid tax status of the securities instructed.
INPS	PlaceOfSafekeeping	Unrecognised, invalid or missing Place of Safekeeping.
SDUT	StampDuty	Required stamp duty information is missing.
OTHR	Other	Other. See Narrative.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 mismatch.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository mismatch.
DEPT	ReceivingDeliveringDepository	Depository mismatch.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 mismatch.
REPA	TerminationTransactionAmount	Unrecognised or invalid termination transaction amount.
CADE	TransactionCallDelay	Unrecognised or invalid transaction call delay.
RERT	RepurchaseRateType	Unrecognised or invalid repurchase rate type.
RSPR	SpreadRate	Unrecognised or invalid spread rate.
VASU	VariableRateSupport	Unrecognised or invalid variable rate support (repurchase agreement).
REPO	RepurchaseRate	Unrecognised or invalid repurchase rate.
REPP	PremiumAmount	Unrecognised or invalid premium amount.

CodeName	Name	Definition
TERM	ClosingDateTime	Unrecognised or invalid closing date/time.
FORF	ForfeitAmount	Unrecognised or invalid forfeit amount.
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
BUSE	TypeOfOrderRepair	Unrecognised or invalid type of order.
COMC	CommercializationContractRepair	Unrecognized or invalid commercialization contract.
FEEE	FeeCommissionRepair	Unrecognised or invalid fee or commission.
INNA	NarrativeInformationRepair	Unrecognised or invalid service level agreement pre-agreed narrative information.
NRGM	NoMatch	Cancellation request is in repair since more than one instruction match to the cancellation criteria.
NRGN	NotFound	Cancellation request is in repair since the instruction could not be found.
ULNK	Unknown	Message was not recognised. Unknown linked reference.

### 35.2.2.102 ReplacementProcessingStatus1Code

*Definition:* Specifies the processing status of the replacement request.

*Type:* CodeSet

CodeName	Name	Definition
DEND	Denied	Replacement request cannot be executed.
EXCH	ReceivedAtStockExchange	Replacement request previously received from you has been received at the stock exchange.
INTE	ReceivedAtIntermediary	Replacement request previously received from you has been received at intermediary (if not stock exchange).
PACK	Accepted	Replacement request has been accepted for further processing by the account servicer (technical receipt).
PART	PartialReplacementAccepted	Order is partially filled, replacement processing accepted for the remaining.
PEND	Pending	Replacement request is pending.
REJT	Rejected	Replacement request has been rejected for further processing.
REPL	Completed	Replacement request has been completed.
REPR	InRepair	Replacement request previously received from you is in repair.

**35.2.2.103 RepoCallAcknowledgementReason2Code**

*Definition:* Specifies additional information about the repurchase agreement call processed instruction.

*Type:* CodeSet

CodeName	Name	Definition
CALD	InProcess	Repurchase agreement call is in process.
CALP	Processed	Repurchase agreement call is processed.
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.

**35.2.2.104 RepoCallRequestStatus1Code**

*Definition:* Specifies additional information about the status of the repurchase agreement call processed instruction.

*Type:* CodeSet

CodeName	Name	Definition
CACK	AcknowledgedAccepted	Repurchase agreement call request is acknowledged/accepted.
DEND	Denied	Repurchase agreement call request is denied.

**35.2.2.105 Reporting1Code**

*Definition:* Identifies to which institution the reporting must be done.

*Type:* CodeSet

CodeName	Name	Definition
STEX	StockExchange	Trade details are to be reported to a stock exchange.
REGU	RegulatoryOrganisation	Trade details are to be reported to a regulatory organisation.

**35.2.2.106 Reporting3Code**

*Definition:* Identifies to which institution the reporting must be done.

*Type:* CodeSet

CodeName	Name	Definition
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
DEFR	DeferredReport	Report is deferred, for example, because the order was executed in partial fills.
REGU	RegulatoryOrganisation	Trade details are to be reported to a regulatory organisation.
STEX	StockExchange	Trade details are to be reported to a stock exchange.

**35.2.2.107 RepurchaseType10Code**

*Definition:* Specifies the type of repurchase transaction.

*Type:* CodeSet

CodeName	Name	Definition
PAIR	Pairoff	Relates to a transaction that is paired off and netted against one or more previous transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a sellback to offset and effectively liquidate a prior buy of securities.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.
CADJ	Swap	Relates to a swap/substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

**35.2.2.108 RepurchaseType6Code**

*Definition:* Specifies the type of repurchase transaction.

*Type:* CodeSet

CodeName	Name	Definition
CADJ	Swap	Relates to a Swap/Substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

**35.2.2.109 RepurchaseType8Code**

*Definition:* Specifies the type of repurchase transaction.

*Type:* CodeSet

CodeName	Name	Definition
PADJ	PrincipalExposureAdjustment	Relates to a principal adjustment.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.

CodeName	Name	Definition
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.

### 35.2.2.110 RepurchaseType9Code

*Definition:* Specifies the type of repurchase transaction.

*Type:* CodeSet

CodeName	Name	Definition
PAIR	Pairoff	Relates to a transaction that is paired off and netted against one or more previous transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a sellback to offset and effectively liquidate a prior buy of securities.
PADJ	PrincipalExposureAdjustment	Relates to a principal adjustment.
RATE	RepoRate	Is part of a pair-off.
CALL	RepurchaseCall	Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral.
ROLP	RepoContractRollover	Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted.
CADJ	Swap	Relates to a swap/substitution.
TOPU	TopUp	Relates to a repo rollover of a position extending the closing or maturity date.
WTHD	Withdrawal	Relates to a repo rollover of a position extending the closing or maturity date.

### 35.2.2.111 ResponseStatus1Code

*Definition:* Specifies the status of the received collateral message (collateral claim, a collateral proposal or a proposal/request for collateral substitution) from a collateral management perspective.

*Type:* CodeSet

CodeName	Name	Definition
ACCP	PartlyAccepted	Part of the collateral is accepted, a part rejected.
ACCT	Accepted	Claim, substitution, proposal is fully accepted.
REJT	Rejected	Claim, substitution, proposal is fully rejected.

CodeName	Name	Definition
SUBR	SubstitutionAccepted	Party A agrees with the return part of the substitution and accepts to wait for the proposal of the new collateral.

### 35.2.2.112 RestrictionReference1Code

*Definition:* Specifies the restriction references to be applied to a transaction.

*Type:* CodeSet

#### Format

minLength	1
maxLength	4

CodeName	Name	Definition
ADDC	AddCashRestrictionReference	Addition of a cash restriction reference representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash.
ADDS	AddSecuritiesRestrictionReference	Addition of a securities restriction reference representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.
REMC	RemoveCashRestrictionReference	Removal of a cash restriction reference, already present within the settlement instruction, representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash.
REMS	RemoveSecuritiesRestrictionReference	Removal of a securities restriction reference, already present within the settlement instruction, representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities.

### 35.2.2.113 SafekeepingPlace1Code

*Definition:* Specifies the type of place of safekeeping.

*Type:* CodeSet

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

### 35.2.2.114 SafekeepingPlace3Code

*Definition:* Specifies the type of place of safekeeping.

*Type:* CodeSet

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

### 35.2.2.115 SecuritiesAccountPurposeType1Code

*Definition:* Specifies the purpose of the securities account.

*Type:* CodeSet

CodeName	Name	Definition
MARG	Margin	Account is used when financing is done by the broker.
SHOR	ShortSale	Account is used for short sale orders.
ABRD	Abroad	Account is located in a financial institution outside the country where the transaction is taking place.
CEND	Centralised	Account and all its related positions are held in one location.
DVPA	CashDVP	Account is used for settlement upon delivery, or a collection on a delivery basis.
PHYS	Physical	Account is used for physical domestic safekeeping.

### 35.2.2.116 SecuritiesBalanceType11Code

*Definition:* Specifies the nature of the securities or investment fund balance.

*Type:* CodeSet

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.

CodeName	Name	Definition
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
LOAN	OnLoan	Loan for consumption.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).

CodeName	Name	Definition
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.

### 35.2.2.117 SecuritiesBalanceType12Code

*Definition:* Specifies the nature of the securities or investment fund balance.

*Type:* CodeSet

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
BLCA	BlockedCorporateAction	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOT	BlockedTrading	Balance of financial instruments that are blocked for trading.
BLOV	BlockedAuthenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.
BODE	PendingBorrowedDelivery	Balance of financial instruments that are pending delivery in relation to a borrow transaction.
BORE	PendingBorrowedReceipt	Balance of financial instruments that are pending receipt in relation to a borrow transaction.
COLI	CollateralIn	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	CollateralOut	Balance of securities that belong to the safekeeping account indicated within this

CodeName	Name	Definition
		message, and are deposited with a third party for the purpose of collateralisation.
LOAN	OnLoan	Loan for consumption.
LODE	PendingOnLoanDelivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.
LORE	PendingOnLoanReceipt	Balance of financial instruments that are pending receipt in relation to a lending transaction.
MARG	DerivativesMargin	Account is used when financing is by the broker/dealer.
PECA	PendingCorporateActionReceipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	PendingCorporateActionDelivery	Balance of financial instrument pending delivery following a corporate action.
PEND	PendingDelivery	Processing has not been completed.
PENR	PendingReceipt	The instruction is pending receipt of securities, for example, from a purchase, loan etc.
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
TRAN	InTransshipment	Transaction has been generated due to transformation following a corporate action.
DRAW	Drawn	Settlement transactions relates to drawn securities.
WDOC	WaitingDocumentation	Financial instrument is unavailable due to missing or incomplete documentation pertaining to the account, or due to a missing or incomplete order.
BTRA	BeingTransferred	Financial instrument is unavailable as a result of a transfer order, pending movement in the shareholders' register.

### 35.2.2.118 SecuritiesBalanceType13Code

*Definition:* Specifies the nature of the securities or investment fund balance.

*Type:* CodeSet

CodeName	Name	Definition
BLOK	Blocked	Balance of financial instruments that are blocked.
AWAS	AvailableWithNoAdditionalStatus	Balance of financial instruments that are freely available with no specific additional status.
AVAI	Available	Balance of financial instruments that are available.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
PLED	Pledged	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged.
REGO	OutForRegistration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
OTHR	Unclassified	Other. See Narrative.
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.

### 35.2.2.119 SecuritiesBalanceType7Code

*Definition:* Specifies the nature of the securities or investment fund balance.

*Type:* CodeSet

CodeName	Name	Definition
COLA	EligibleForCollateralPurposes	Balance of securities that are eligible for use for collateral purposes.
OTHR	Unclassified	Other. See Narrative.

CodeName	Name	Definition
CLEN	TaxExempt	Tax-exempt financial instruments are to be settled.
DIRT	NonTaxExempt	Taxable financial instruments are to be settled.
NOMI	Registered	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
SPOS	StreetPosition	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
UNRG	Unregistered	Balance of securities that could not be registered due to foreign ownership limitation.
ISSU	Issued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received.
QUAS	Quasilssued	In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received.

### 35.2.2.120 SecuritiesFinancingTransactionType2Code

*Definition:* Specifies the type of securities financing transaction.

*Type:* CodeSet

CodeName	Name	Definition
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepo	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
BSBK	BuySellBack	Relates to a buy sell back transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.

### 35.2.2.121 SecuritiesPaymentStatus1Code

*Definition:* Specifies the state of payment of a security at a particular time.

*Type:* CodeSet

CodeName	Name	Definition
FULL	FullyPaid	Security is fully paid.
NILL	NillPaid	Security is nill paid.
PART	PartiallyPaid	Security is partially paid.

**35.2.2.122 SecuritiesSettlementStatus2Code**

*Definition:* Provides the status of settlement of an instruction.

*Type:* CodeSet

CodeName	Name	Definition
PEND	Pending	Instruction is pending. Settlement at the instructed settlement date is still possible.
PENF	Failing	Instruction is failing. Settlement at the instructed settlement date is no longer possible.
USET	Unsettled	Instruction is unsettled.
SETT	Settled	Full settlement.
PAIN	PartialSettlement	Part of the instruction remains unsettled.

**35.2.2.123 SecuritiesStatementType1Code**

*Definition:* Specifies whether the statement is an accounting or a custody statement.

*Type:* CodeSet

CodeName	Name	Definition
CUST	Custody	Statement is a custody statement.
ACCT	Accounting	Statement is an accounting statement.

**35.2.2.124 SecuritiesTransactionType22Code**

*Definition:* Specifies underlying information regarding the type of settlement transaction.

*Type:* CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.

CodeName	Name	Definition
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.

CodeName	Name	Definition
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

### 35.2.2.125 SecuritiesTransactionType23Code

*Definition:* Specifies underlying information regarding the type of settlement transaction.

*Type:* CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.

CodeName	Name	Definition
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.

CodeName	Name	Definition
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

### 35.2.2.126 SecuritiesTransactionType24Code

*Definition:* Specifies underlying information regarding the type of settlement transaction.

*Type:* CodeSet

CodeName	Name	Definition
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
BSBK	BuySellBack	Relates to a buy sell back transaction.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CORP	CorporateAction	Relates to a corporate action.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).

CodeName	Name	Definition
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depositary receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
CLAI	MarketClaim	Relates to a market claim.
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).

CodeName	Name	Definition
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.

### 35.2.2.127 SecuritiesTransactionType25Code

*Definition:* Specifies underlying information regarding the type of settlement transaction.

*Type:* CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).

CodeName	Name	Definition
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.

CodeName	Name	Definition
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.

### 35.2.2.128 SecuritiesTransactionType26Code

*Definition:* Specifies underlying information regarding the type of settlement transaction.

*Type:* CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.

CodeName	Name	Definition
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.

CodeName	Name	Definition
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
FCTA	FactorUpdate	Relates to a factor update.
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
CORP	CorporateAction	Relates to a corporate action.
CLAI	MarketClaim	Relates to a market claim.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.

CodeName	Name	Definition
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REBL	Rebalancing	Relates to a rebalanced transaction.

### 35.2.2.129 SecuritiesTransactionType27Code

*Definition:* Specifies underlying information regarding the type of settlement transaction.

*Type:* CodeSet

CodeName	Name	Definition
BSBK	BuySellBack	Relates to a buy sell back transaction.
BYIY	BuyIn	Relates to a buy-in by the market following a delivery transaction failure.
CNCB	CentralBankCollateralOperation	Relates to a collateral delivery/receipt to a national central bank for central bank credit operations.
COLI	CollateralIn	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	CollateralOut	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DepositoryReceiptConversion	Relates to a depository receipt conversion.
FCTA	FactorUpdate	Relates to a factor update.
INSP	MoveOfStock	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	MarkDown	Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).
MKUP	MarkUp	Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned).

CodeName	Name	Definition
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	NonSyndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement.
OWNE	ExternalAccountTransfer	Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver).
OWNI	InternalAccountTransfer	Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver).
PAIR	PairOff	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	PortfolioMove	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified subaccounts.
REDM	Redemption	Relates to a redemption of funds (funds industry only).
RELE	DepositoryReceiptReleaseCancellation	Relates to a release (into/from local) of depository receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	ReturnDeliveryWithoutMatching	Relates to the return of financial instruments resulting from a rejected delivery without a matching operation.
RVPO	ReverseRepurchaseAgreement	Relates to a reverse repurchase agreement transaction.
SBBK	SellBuyBack	Relates to a sell buy back transaction.
SBRE	BorrowingReallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	SecuritiesBorrowing	Relates to a securities borrowing operation.
SECL	SecuritiesLending	Relates to a securities lending operation.

CodeName	Name	Definition
SLRE	LendingReallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription	Relates to a subscription to funds (funds industry only).
SYND	SyndicateUnderwriters	Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager.
TBAC	TBAClosing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	TripartyRepo	Relates to a triparty repurchase agreement.
TRVO	TripartyReverseRepo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.
CLAI	MarketClaim	Relates to a market claim.
CORP	CorporateAction	Relates to a corporate action.
AUTO	AutoCollateralisation	Relates to an auto-collateralisation movement.
SWIF	SwitchFrom	Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg).
SWIT	SwitchTo	Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg).
ETFT	ExchangeTradedFunds	Relates to an ETF creation or redemption.
REBL	Rebalancing	Relates to a rebalanced transaction.
TRIN	TransferIn	Transaction is an incoming credit to an account on the shareholders register, and is not linked to a shift in investment (subscription or switch), but to account management.
TOUT	TransferOut	Transaction is a debit to an account on the shareholders register, and is not linked to a shift in investment (redemption or switch), but to account management.

### 35.2.2.130 SecuritiesTransactionType5Code

*Definition:* Specifies underlying information regarding the type of transaction.

*Type:* CodeSet

CodeName	Name	Definition
TRAD	Trade	Relates to the settlement of a trade.

### 35.2.2.131 SettlementConditionModificationStatus1Code

*Definition:* Specifies the status of a securities settlement condition modification request.

*Type:* CodeSet

CodeName	Name	Definition
PACK	AcknowledgedAccepted	Instruction has been acknowledged/ accepted by the account servicer.
REJT	Rejected	Instruction has been rejected for further processing.
MODP	Pending	Modification is pending. At this time, it is unknown whether the modification can be affected.
DEND	Denied	Modification Request will not be executed.
MODC	Completed	Modification has been completed.

### 35.2.2.132 SettlementDate4Code

*Definition:* Specifies the date of settlement, in coded form.

*Type:* CodeSet

CodeName	Name	Definition
WISS	WhenIssued	Settlement is to be done when the security is issued.

### 35.2.2.133 SettlementStandingInstructionDatabase1Code

*Definition:* Indicates what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.

*Type:* CodeSet

CodeName	Name	Definition
INTE	InternalDatabase	The settlement standing instruction database to be used is the receiver's internal database.
BRKR	BrokerDatabase	The settlement standing instruction database to be used is the broker's database.
VEND	VendorDatabase	The settlement standing instruction database to be used is the database of the vendor.

### 35.2.2.134 SettlementSystemMethod1Code

*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

*Type:* CodeSet

CodeName	Name	Definition
NSET	Default	Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/method, then this standing instruction is to be ignored.
YSET	Alternative	Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/method, then this standing instruction is to be ignored.

### 35.2.2.135 SettlementTransactionCondition10Code

*Definition:* Specifies the conditions under which the order/trade is to be settled.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DIRT	Dirty	Taxable financial instruments are to be settled.
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
NACT	NotAccountingRelated	Security transaction is not for accounting.

CodeName	Name	Definition
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
PHYS	Physical	Securities are to be physically settled.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
UNEX	Unexposed	Delivery cannot be performed until money is received.

### 35.2.2.136 SettlementTransactionCondition3Code

*Definition:* Specifies the conditions under which the order/trade is to be settled.

*Type:* CodeSet

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.

CodeName	Name	Definition
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
UNEX	Unexposed	Delivery cannot be performed until money is received.

### 35.2.2.137 SettlementTransactionCondition4Code

*Definition:* Specifies the conditions under which the order/trade is to be settled.

*Type:* CodeSet

CodeName	Name	Definition
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
PHYS	Physical	Securities are to be physically settled.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.

### 35.2.2.138 SettlementTransactionCondition5Code

*Definition:* Specifies the conditions under which the order/trade is to be settled.

*Type:* CodeSet

CodeName	Name	Definition
PART	PartialAllowed	Partial settlement is allowed.
NPAR	PartialNotAllowed	Partial settlement is not allowed.

CodeName	Name	Definition
PARC	PartialSettlementCashThresholdAllowed	Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data).
PARQ	PartialSettlementQuantityThresholdAllowed	Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data).

### 35.2.2.139 SettlementTransactionCondition6Code

*Definition:* Specifies the conditions under which the order/trade is to be settled.

*Type:* CodeSet

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.

CodeName	Name	Definition
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
UNEX	Unexposed	Delivery cannot be performed until money is received.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
TRAN	Transformation	Transaction resulting from a transformation.
RHYP	Rehypothection	Collateral position is available for other purposes (for example, onwards delivery).
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.

### 35.2.2.140 SettlementTransactionCondition8Code

*Definition:* Specifies the conditions under which the order/trade is to be settled.

*Type:* CodeSet

CodeName	Name	Definition
ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
BUTC	BuytoCover	Transaction is a buy to cover.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	DeliveryWithoutMatching	Matching receipt instruction not required (only for concerned international or national central securities depositories).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	FreeCleanSettlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	KnockedOut	Settlement transaction relates to options, futures or derivatives that are expired worthless.
PHYS	Physical	Securities are to be physically settled.
RESI	Residual	Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the

CodeName	Name	Definition
		payment will be enacted by the central securities depository.
SHOR	ShortSell	Account is used for short sale orders.
SPDL	SpecialDelivery	Settlement transactions to be settled with special delivery.
SPST	SplitSettlement	Money and financial instruments settle in different locations.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
PENS	PendingSale	Position to cover the pending sale will be available by contractual settlement date (accounting information).
UNEX	Unexposed	Delivery cannot be performed until money is received.
TRIP	TripartySegregation	Securities are not be delivered but segregated following triparty collateral transaction.
NOMC	NoAutomaticMarketClaim	No market claim should be automatically generated.
TRAN	Transformation	Transaction resulting from a transformation.
RHYP	Rehypothecation	Collateral position is available for other purposes (for example, onwards delivery).
ADEA	AcceptAfterRegularSettlementDeadline	Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline.
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.

### 35.2.2.141 SettlingCapacity2Code

*Definition:* Specifies the role of the party in the settlement of the transaction.

*Type:* CodeSet

CodeName	Name	Definition
SAGE	SettlingAgent	Settlement party is trading and settling transactions in financial instruments on behalf of its client(s).
CUST	SettlingCustodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
SPRI	SettlingPrincipal	Settlement party is settling its own trades.
RISP	SettlingRisklessPrincipal	Party settles trades that were simultaneously offset.

**35.2.2.142 ShortLong1Code**

*Definition:* Specifies whether the securities position is short or long, that is, whether the balance is a negative or positive balance.

*Type:* CodeSet

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

**35.2.2.143 StatementBasis1Code**

*Definition:* Specifies the type of balances on which the statement is prepared.

*Type:* CodeSet

CodeName	Name	Definition
CONT	Contractual	The statement is based on contractual settlement date irrespective of settled data positions.
SETT	Settled	The statement is based on settled date positions to the knowledge of the sender at the time of the statement preparation.
TRAD	Traded	The statement is based on trade date positions.

**35.2.2.144 StatementBasis2Code**

*Definition:* Specifies the type of balances on which the statement is prepared.

*Type:* CodeSet

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

**35.2.2.145 StatementStructure1Code**

*Definition:* Specifies the type of balances on which the statement is prepared.

*Type:* CodeSet

CodeName	Name	Definition
STAT	Statuses	Statement is sorted by status.
TRAN	Transactions	Statement is sorted by transaction.

**35.2.2.146 StatementUpdateType1Code**

*Definition:* Specifies the nature of a statement update, for example, it is a complete statement.

Type: CodeSet

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

### 35.2.2.147 TaxLiability1Code

*Definition:* Specifies the tax role capacity of the instructing party.

Type: CodeSet

CodeName	Name	Definition
PRIN	TaxPrincipal	Settlement party is acting as a principal for tax liability.
AGEN	TaxAgent	Settlement party is acting as an agent for tax liability.

### 35.2.2.148 TradeTransactionCondition4Code

*Definition:* Specifies the conditions under which the order/trade is to be/was executed.

Type: CodeSet

CodeName	Name	Definition
CBNS	CumBonus	Indicates whether the trade is executed cum bonus.
XBNS	ExBonus	Indicates whether the trade is executed ex bonus.
CCPN	CumCoupon	Indicates whether the trade is executed cum coupon.
XCPN	ExCoupon	Indicates whether the trade is executed ex coupon.
CDIV	CumDividend	Indicates whether the trade is executed cum dividend.
XDIV	ExDividend	Indicates whether the trade is executed ex dividend.
CRTS	CumRights	Indicates whether the trade is executed cum rights.
XRTS	ExRights	Indicates whether the trade is executed ex rights.
CWAR	CumWarrant	Indicates whether the trade is executed cum warrant.
XWAR	ExWarrant	Indicates whether the trade is executed ex warrant.
SPCU	SpecialCumDividend	Indicates whether the trade is executed with a special cum dividend, that is, buying after the ex date and getting the dividend.
SPEX	SpecialExDividend	Indicates whether the trade is executed with a special ex

CodeName	Name	Definition
		dividend, that is, selling before the ex date without the coupon.
GTDL	GuaranteedDelivery	Indicates whether the delivery of the financial instrument on settlement date is guaranteed.
BCRO	ResultOption	Result of option when set. (UK specific).
BCRP	ResultRepo	Result of repo when set (UK specific).
BCFD	DeliveryForm	Form of delivery, not for foreign registration when unset (UK specific).
BCBL	BoardLot	Board lots, not set for odd lots (UK specific).
BCBN	BadName	Bad names, not set for good names (UK specific).
MAPR	MarketPrice	Trade was executed at market price.
NEGO	NegotiatedTrade	Trade for which the price is not the one quoted but an improved one, that is, the negotiated price.
NMPR	NonMarketPrice	Trade was executed outside of normal market conditions, for example, in the case of an iceberg order.
BCPD	DeliverCountryIncorporation	Place of delivery, in country of incorporation when unset (UK specific).

### 35.2.2.149 TransactionActivity1Code

*Definition:* Specifies the type of activity to which this transaction relates.

*Type:* CodeSet

CodeName	Name	Definition
BOLE	BorrowingLendingActivity	Transaction relates to lending/borrowing.
CLAI	MarketClaim	Transaction relates to a market claim following a corporate action.
COLL	CollateralActivity	Transaction relates to collateral.
CORP	CorporateActionActivity	Transaction relates to corporate action.
SETT	SettlementandClearingActivity	Transaction relates to settlement and clearing.

### 35.2.2.150 TypeOfIdentification1Code

*Definition:* Specifies the type of alternate identification which can be used to give an alternate identification of the party identified.

*Type:* CodeSet

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.

CodeName	Name	Definition
CCPT	PassportNumber	Number assigned by a passport authority.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

### 35.2.2.151 TypeOfPrice11Code

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

*Type:* CodeSet

CodeName	Name	Definition
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), that is, the selling price of the units for the investor.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor.
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher.
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs

CodeName	Name	Definition
		redemptions, as an alternative to dilution levy.
MIDD	Mid	Price is the average price between the bid and offer prices.
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.
SWIC	Switch	Price is the price used when transferring units between products.
MRKT	Market	Price is the current market price.
INDC	Indicative	Price is the estimated indicative price.

### 35.2.2.152 TypeOfPrice14Code

*Definition:* Specifies the type of transaction price.

*Type:* CodeSet

CodeName	Name	Definition
AVER	Average	Price is an average execution price.

### 35.2.2.153 TypeOfPrice17Code

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

*Type:* CodeSet

CodeName	Name	Definition
BIDE	Bid	Price is the calculated bid price of a dual-priced fund (offer-bid prices), that is, the selling price of the units for the investor.
OFFR	Offer	Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor.
NAVL	NetAssetValue	Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices.
CREA	Creation	Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher.
CANC	Cancellation	Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher.

CodeName	Name	Definition
INTE	Interim	Price is the non-official interim price given to an investor before the executed price.
SWNG	Swing	Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy.
MIDD	Mid	Price is the average price between the bid and offer prices.
RINV	Reinvestment	Price is the price used when reinvesting units after distribution.
SWIC	Switch	Price is the price used when transferring units between products.
MRKT	Market	Price is the current market price.
INDC	Indicative	Price is the estimated indicative price.
DDVR	DailyDividendRate	Price is the net income of a financial instrument, calculated on each dealing day, and divided by all the units outstanding on that day.
ACTU	Actual	True offer price.

### 35.2.2.154 UnmatchedReason11Code

*Definition:* Specifies the reason the transaction, transfer or settlement instruction is unmatched.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.

CodeName	Name	Definition
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
INVE	InvestorParty	Investor party does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does

CodeName	Name	Definition
		not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.

### 35.2.2.155 UnmatchedReason12Code

*Definition:* Specifies the reason the transaction, transfer or settlement instruction is unmatched.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.

CodeName	Name	Definition
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method

CodeName	Name	Definition
		A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.
DDAT	SettlementDate	Settlement date/time does not match.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.

### 35.2.2.156 UnmatchedReason13Code

*Definition:* Specifies the reason the transaction, transfer or settlement instruction is unmatched.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
TERM	ClosingDateTime	Closing date/time does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.
DDEA	DealPrice	Deal price does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
INVE	InvestorParty	Investor party does not match.

CodeName	Name	Definition
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
REPA	RepurchaseAmount	Termination transaction amount does not match.
CADE	RepurchaseCallDelay	Transaction call delay does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does

CodeName	Name	Definition
		not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
VASU	VariableRateSupport	Variable rate support does not match (repo).
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.
DCMX	CumEx	Disagreement if trade was executed cum or ex.

### 35.2.2.157 UnmatchedReason14Code

*Definition:* Specifies the reason the transaction, transfer or settlement instruction is unmatched.

*Type:* CodeSet

CodeName	Name	Definition
ADEA	AccountServicerDeadlineMissed	Received after the account servicer's deadline. Processed on best effort basis.
ACRU	AccruedInterestAmount1	Accrued interest amount does not match.
CHAR	ChargesAmount	Charges amount does not match.
TERM	ClosingDateTime	Closing date/time does not match.
IIND	CommonReference	Common reference does not match.
CPCA	CounterpartyCancelled	Counterparty cancelled their instruction.
CLAT	CounterpartyTooLateForMatching	Counterparty's instruction was too late for matching.
NCRR	CurrencySettlementAmount	Settlement amount currency does not match.

CodeName	Name	Definition
DDEA	DealPrice	Deal price does not match.
EXEC	ExecutionBrokerCommission	Executing broker's commission does not match.
DSEC	FinancialInstrument	Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs.
DQUA	FinancialInstrumentQuantity	Quantity of financial instruments does not match.
FORF	ForfeitRepurchaseAmount	Forfeit amount does not match.
LEOG	LetterOfGuarantee	Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa.
INVE	InvestorParty	Investor party does not match.
LATE	MarketDeadlineMissed	Your instruction was too late for matching.
MCAN	MatchingRecordCancelled	Corresponding matching record has been cancelled.
MIME	MissingMarketSide	Missing market execution details.
CMIS	NoMatch	A matching instruction from your counterparty could not be found.
NMAS	NoMatchingStarted	Matching process has not yet started.
DTRA	NotRecognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
OTHR	Other	Proprietary unmatched reason code described in a narrative field.
FRAP	PaymentCode	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
PHYS	PhysicalSettlement	Counterparty's instruction is physical settlement, your instruction is not, or vice versa.
PLIS	PlaceOfListing	Place of listing does not match.
INPS	PlaceOfSafekeeping	Place of safekeeping information does not allow matching to take place.
PLCE	PlaceOfTrade	Place of trade does not match.
PODU	PossibleDuplicate	Instruction has not been matched. It is a possible duplicate instruction.
DEPT	ReceivingDeliveringDepository	Depository does not match.
ICAG	ReceivingDeliveringParty1	Participant of delivering or receiving depository does not match.
ICUS	ReceivingDeliveringParty2	Client of delivering or receiving party 1 does not match.

CodeName	Name	Definition
IEXE	ReceivingDeliveringParty3	Client of delivering or receiving party 2 does not match.
REGD	RegistrationDetails	Registration details linked to the transaction are incorrect.
REPA	RepurchaseAmount	Termination transaction amount does not match.
CADE	RepurchaseCallDelay	Transaction call delay does not match.
REPP	RepurchasePremiumAmount	Premium amount does not match.
REPO	RepurchaseRate	Repurchase rate does not match.
RERT	RepurchaseRateType	Repurchase rate type does not match.
RSPR	RepurchaseSpreadRate	Spread rate does not match.
RTGS	RTGSSystem	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	SafekeepingAccount	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
DMON	SettlementAmount	Settlement amount does not match.
DDAT	SettlementDate	Settlement date/time does not match.
SETS	SettlementSystemMethod	Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B).
SETR	SettlementTransaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.).
TXST	TaxStatus	Disagreement on the tax status of the financial instruments to be settled.
DTRD	TradeDate	Trade date does not match.
DEAL	TransactionDealAmount	Deal amount does not match.
DELN	TransactionDirection	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
UNBR	UnmatchedMarketSide	Market side trade is unmatched.
VASU	VariableRateSupport	Variable rate support does not match (repo).
DCMX	CumEx	Disagreement if trade was executed cum or ex.
DMCT	AutomaticGeneration	Disagreement on automatic generation of market claim or transformation.

## 35.2.3 Date

### 35.2.3.1 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

## 35.2.4 DateTime

### 35.2.4.1 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

## 35.2.5 IdentifierSet

### 35.2.5.1 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.

**35.2.5.2 AnyBICIdentifier**

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Type:* IdentifierSet

*Identification scheme:* SWIFT; AnyBICIdentifier

**Format**

pattern [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

**Constraints**

- **AnyBIC**

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

**35.2.5.3 BICFIDec2014Identifier**

*Definition:* Code allocated to a 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; BICIdentifier

**Format**

pattern [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}

**Constraints**

- **BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**35.2.5.4 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; CFIdentifier

**Format**

pattern [A-Z]{6,6}

**35.2.5.5 IBAN2007Identifier**

*Definition:* An identifier used internationally by financial institutions to uniquely identify the account of a customer at a financial institution, as described in the latest edition of the international standard ISO 13616: 2007 - "Banking and related financial services - International Bank Account Number (IBAN)".

*Type:* IdentifierSet

*Identification scheme:* National Banking Association; International Bank Account Number (ISO 13616)

**Format**

pattern [A-Z]{2,2}[0-9]{2,2}[a-zA-Z0-9]{1,30}

**Constraints**

- **IBAN**

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

**35.2.5.6 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}

**35.2.5.7 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}

**35.2.5.8 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}

## 35.2.6 Indicator

### 35.2.6.1 PlusOrMinusIndicator

*Definition:* Indicates a positive or negative value.

*Type:* Indicator

*Meaning When True:* Plus

*Meaning When False:* Minus

### 35.2.6.2 YesNoIndicator

*Definition:* Indicates a "Yes" or "No" type of answer for an element.

*Type:* Indicator

*Meaning When True:* Yes

*Meaning When False:* No

## 35.2.7 Quantity

### 35.2.7.1 DecimalNumber

*Definition:* Number of objects represented as a decimal number, for example 0.75 or 45.6.

*Type:* Quantity

**Format**

totalDigits 18

fractionDigits 17

### 35.2.7.2 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.

**35.2.7.3 Number**

*Definition:* Number of objects represented as an integer.

*Type:* Quantity

**Format**

totalDigits	18
fractionDigits	0

**35.2.8 Rate****35.2.8.1 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

**35.2.8.2 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

**35.2.9 Text****35.2.9.1 Exact3NumericText**

*Definition:* Specifies a numeric string with an exact length of 3 digits.

*Type:* Text

**Format**

pattern	[0-9]{3}
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**35.2.9.2 Exact4AlphaNumericText***Definition:* Specifies an alphanumeric string with a length of 4 characters.*Type:* Text**Format**

pattern	[a-zA-Z0-9]{4}
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**35.2.9.3 Exact4NumericText***Definition:* Specifies a numeric string with an exact length of 4 digits.*Type:* Text**Format**

pattern	[0-9]{4}
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**35.2.9.4 Exact5NumericText***Definition:* Specifies a numeric string with an exact length of 5 digits.*Type:* Text**Format**

pattern	[0-9]{5}
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**35.2.9.5 ISO20022MessageIdentificationText***Definition:* ISO 20022 Message identifier of an MX message.*Type:* Text**Format**

pattern	[a-z]{4}\.[0-9]{3}\.[0-9]{3}\.[0-9]{2}
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**35.2.9.6 Max140Text***Definition:* Specifies a character string with a maximum length of 140 characters.*Type:* Text**Format**

minLength	1
maxLength	140

**35.2.9.7 Max16Text***Definition:* Specifies a character string with a maximum length of 16 characters.

*Type:* Text

**Format**

minLength	1
maxLength	16

### 35.2.9.8 Max210Text

*Definition:* Specifies a character string with a maximum length of 210 characters.

*Type:* Text

**Format**

minLength	1
maxLength	210

### 35.2.9.9 Max34Text

*Definition:* Specifies a character string with a maximum length of 34 characters.

*Type:* Text

**Format**

minLength	1
maxLength	34

### 35.2.9.10 Max350Text

*Definition:* Specifies a character string with a maximum length of 350 characters.

*Type:* Text

**Format**

minLength	1
maxLength	350

### 35.2.9.11 Max35Text

*Definition:* Specifies a character string with a maximum length of 35 characters.

*Type:* Text

**Format**

minLength	1
maxLength	35

### 35.2.9.12 Max52Text

*Definition:* Specifies a character string with a maximum length of 52 characters.

*Type:* Text

**Format**

minLength	1
maxLength	52

### 35.2.9.13 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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### 35.2.9.14 Max70Text

*Definition:* Specifies a character string with a maximum length of 70characters.

*Type:* Text

**Format**

minLength	1
maxLength	70

### 35.2.9.15 Max8Text

*Definition:* Specifies a character string with a maximum length of 8 characters.

*Type:* Text

**Format**

minLength	1
maxLength	8